BARRAUD Lorenzo

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EDUCATION

University of Orléans **Orléans, France**
Master's degree in Econometrics and Applied Statistics (ESA) 2024

- **GPA:** 4.0/4.0
- **Honours:** With High Honours
- **Relevant Coursework:** Mathematical Statistics, Time Series, Machine Learning, Credit Risk, Quantitative Finance, Prudential Regulation, NLP, Project Management

University of Tours **Tours, France**
Bachelor's degree in Economics, business economics speciality 2022

- **GPA:** 3.5/4.0
- **Honours:** With High Honours
- **Relevant Coursework:** Macro/Microeconomics, Statistics, Algebra and Analysis, Industrial Economics, Economic Policy, Accounting, Contract Law

WORK EXPERIENCE

European Central Bank **Frankfurt am Main, Germany**
Banking Supervision Trainee October 2024 – April 2025

- Supported planning, execution and monitoring of supervisory programs
- Engaged with diverse stakeholders, including ECB colleagues, National Competent Authorities (NCAs), and consulting firms, to ensure seamless coordination of supervisory activities.
- Contributed to the development of supervisory tools, methodologies, and data management projects

BNP Paribas **Paris, France**
Quantitative Analyst Intern – Data Scientist April 2024 – September 2024

- Developed ESG methodology for the RISK BCEF department.
- Conducted quantitative research on integrating climate risk into credit risk using machine learning and web scraping
- Delivered presentations of study results to senior management

SNCF Gares & Connexions **Tours, France**
Manager April 2022 – September 2022

- Management of a team of 10 collaborators
- Managing flows, security, and co-activity
- Crisis management, coordination with the authorities, assistance for clients

PROJECTS & CHALLENGES

Deloitte **Paris, France**
Financial risk modeling (DRiM Game) December 2023

- Modeling the establishment and failure of French companies
- Utilization of macroeconomic variables (GDP, inflation) and ESG variables (floods, droughts)
- Panel data, spatial econometrics, causality

Mobilize Financial Services **Paris, France**
Scoring project November 2023

- Developed a credit scoring model using econometrics and machine learning
- Logistic regression, XGBoost, Random Forest
- Performance measurement: ROC, Gini, confusion matrix, selection curve

SKILLS, ACTIVITIES & INTERESTS

Languages: French (native), English (fluent)
Technical Skills: SAS, Python, SQL, R, Power BI
Certifications: SAS certification specialist, French Financial Markets Authority certification (AMF)
Interests: Muay Thai (amateur competition), Gastronomy, Geopolitics