

ADDRESS

Rue des Acacias 3, 2000 Neuchâtel, Switzerland

SECONDARY ADDRESS

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NATIONALITY

Swiss

DATE OF BIRTH

22/11/1999

CONTACT

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LANGUAGES

French	Native
Arabic	Native
English	C1
German	C1
Swiss German	B2

CODING EXPERIENCE

RStudio	10 semesters at ETH Zurich
MATLAB	2 semesters at ETH Zurich
Python	2 semesters at ETH Zurich
C++	1 semester at ETH Zurich
Visual Basic	3 years at high school

SELIM GATTI

MSc Graduate in Applied Mathematics, ETH Zurich

EDUCATION

PhD in insurance mathematics, ETH Zurich **02.2023 – today**
Content: Scientific research on model fitting, calibration and validation; supervised by Prof. Dr. Mario Wüthrich.

MSc in Quantitative Finance, ETH Zurich / UZH **09.2022 – 02.2023**
Content: Asset Management, Statistics, Machine Learning, Data Analytics, Economics.

MSc in Applied Mathematics, ETH Zurich **09.2020 – 09.2022**
Average: 5.76/6.00, with Distinctions (suma cum laude).
Application Area: Economics.
Master Thesis: Optimal Insurance Policies Under Ambiguity Aversion; supervised by Prof. Dr. Patrick Cheridito (6/6).
Semester paper: Pareto Optimal Insurance Policies; supervised by Prof. Dr. Patrick Cheridito.
Content: Financial and insurance mathematics lectures, including those required to obtain the Swiss Association of Actuaries *Actuary SAA* diploma.

BSc in Mathematics, ETH Zurich **09.2017 – 09.2020**
Average: 5.00/6.00, with High Honours.
Bachelor Thesis: Smooth Random Functions and Random Ordinary Differential Equations; supervised by Prof. Dr. Habib Ammari (6/6).
Content: Probability and Statistics, Algebra, Analysis, Numerical Analysis and Computer Science, Physics.

High school diploma, Lycée Denis-de-Rougemont **08.2014 – 07.2017**
Average: 5.86/6.00, with Distinctions (suma cum laude).
Application Area: Physics and Applied Mathematics.
Baccalaureate project: Conception and Realisation of a Temperature Controller with an Application on Cell Culture, Microcity, EPFL (6/6).

WORK EXPERIENCE

SiriusPoint Ltd, Life Reinsurance Intern, Zurich **07.2022 – 09.2022**
Data pre-processing, statistical modelling and data analysis of a portfolio with death, permanent disability and income protection benefits using RStudio.

Promokant and Spool, Promotion and Logistics **08.2019 – 09.2021**
Organisation and participation in product promotions at various train stations and shopping centers (student job).

ETH Zurich, Student assistant, Zurich **02.2022**
Correction of exams (student job).

Futurekids (ASIO Sàrl), Teacher, Neuchâtel **04.2021**
Teaching robotics to children aged 5–8 for a week (student job).

PRIZES

European Actuarial Journal Best Presentation Award **09.2026**
Prize for the best presentation in the 7th EAJ Conference.

AALDR Prize **07.2017**
Prize for the best high-school grade point average (5.86).

University of Neuchâtel Prize **07.2017**
Prize for the best high-school grade point average in Advanced Mathematics (6.00).

Prix de la Fédération neuchâteloise des Banques Raiffeisen **07.2017**
Prize for the best high-school grade point average in Human Sciences (Geography, History, Philosophy; 6.00).