

Anna Mosaki
Quantitative Researcher • Data Scientist • AI Engineer
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Seeking a full-time role in quantitative research, data science, trading, or finance. Available for immediate

EXPERIENCE

BNP Paribas CIB • Quantitative Researcher • Data Scientist, GM Quantitative Research & Engineering (PnL)
Oct 2024 • Sep 2025 | Paris, France
• Built anomaly-detection models on financial time series, improving signal quality and monitoring for front-o
• Partnered with quantitative and risk teams to translate model outputs into actionable risk-reduction recomme
• Contributed to an NLP pipeline analyzing trader communications, supporting compliance and market-intelligenc

BNP Paribas CIB • Summer Intern, Quantitative Researcher • Data Scientist
Jun 2024 • Sep 2024 | Paris, France
• Developed and evaluated deep learning models for cross-asset pattern detection; improved accuracy of interna
• Presented technical results to senior stakeholders through structured memos and executive-ready presentation

Les Associations Mutuelles Le Conservateur • ALM Modeling Intern
Jun 2023 • Aug 2023 | Paris, France
• Quantified portfolio Vega sensitivities to inform asset allocation and asset-liability management strategy.
• Built Excel and VBA tools to automate financial simulations for the investment team.

EDUCATION

ENSAE Paris • Institut Polytechnique de Paris • Engineer's Degree • Master's Degree, Finance, Risk & Data (20
Universit  Paris-Saclay • Bachelor's Degree, Mathematics & Economics (2020 • 2023)
 cole Polytechnique F d rale de Lausanne (EPFL) • Undergraduate studies in Mathematics (2 years) (2018 •

PROJECTS

01 LLM Foundations: Climb a 12-rung ladder from a memoryless prompt to GraphRAG, evals, agents, and MCP • each
02 Agent Desk: Multi-agent investment desk over FastA2A • live graph of agent traffic with human approval gate
03 Research Digest: Live ArXiv + fund/quant RSS digest on time series • finance • free sources, SSE regenerate
04 Sentiment Bench: Financial NLP benchmark: FinBERT vs LSTM vs local LLM • accuracy, latency, and alpha.
05 Forecast Bench: Time-series foundation models on returns and volatility • purged walk-forward.

WINS

1st Place • GenAI Hackathon • AWS, Mistral, Sia Partners, Gide
1st Place • H-W3B Hackathon • Sia Partners, Tezos
Best Internship Prize • ENSAE Paris