Mathieu Tancrez

AI Solutions Architect & Quantitative Risk Lead

East Village, Manhattan
New York, NY 10003
mathieu@mathieutancrez.com
www.mathieutancrez.com
www.stressgen.ai

Professional Summary

AI Solutions Architect and FRM-certified Risk Quant with 10+ years of experience bridging Tier-1 Investment Banking and Agentic AI. Architect of enterprise-grade stress-testing engines and automated risk workflows. Expert in deploying multi-agent LLM systems to solve complex regulatory, market risk, and software engineering bottlenecks.

Experience

May 2025 – Present **Lead AI Engineer (AI/LLM)**, *Finnt Inc.*, New York

- **Problem:** Manual SOP-to-code transitions for financial workflows were slow and lacked auditability.
- **Action:** Architected a multi-agent orchestration system (Business Analyst, Data Analyst, Orchestrator, Evaluator, Developer, Helper) using LangGraph to automate Python code generation.
- **Result:** Slashed end-to-end code generation cycle time by 99% (from ∼3 days to 30 minutes) while maintaining 95%+ execution accuracy and reducing manual QA overhead by 40% via agentic HITL validation.

Aug. 2024 – Present **Founder & Lead Architect**, *StressGen (AI-Native RegTech)*, New York

- **Problem:** Traditional enterprise stress-testing cycles (CCAR/EBA) are manual, requiring ∼3 months of human effort and relying on stale, backward-looking data.
- **Action:** Developed an AI-native engine utilizing a Multi-Agent RAG framework to ingest real-time macro-economic intelligence and news, automating the generation of complex, cross-asset market shocks.
- **Result:** Slashed scenario generation latency from 3+ months to $<$ 5 minutes (99.9% reduction) while ensuring scenarios reflect emerging risks and current market dynamics.

Jan. 2021 – Mar. 2025 **Risk Manager, Vice President**, *Crédit Agricole CIB*, New York

- **Problem:** Systemic spreadsheet risk, inconsistent figures, and significant reporting latency across daily, weekly, and quarterly cycles for a multi-billion dollar IR/Inflation portfolio.
- **Action:** Led market risk oversight during benchmark transitions (LIBOR to SOFR and TIIE to F-TIIE); engineered a Python-based risk analytics suite (xlwings/Plotly Dash) to centralize data flows and replace fragmented legacy Excel calculators.
- **Result:** Reduced reporting time by 80%, eliminated data inconsistencies, and ensured 100% regulatory compliance for all stress testing and valuation exercises.

Nov. 2016 – Dec. 2020 **Senior Risk Consultant (Manager)**, *Nexialog Consulting*, Paris/New York

- **Market Risk Manager (CACIB):** Managed IR/Inflation market risk.
- **Regulatory Implementation (CACF/CNP):** Led EBA Credit Stress Test implementations and developed IFRS9 ECL methodologies, focusing on PD/LGD model validation for complex hybrid instruments.

Dec. 2015 – Oct. 2016 **Risk Management Analyst**, *Deloitte*, Luxembourg

- **Action:** Automated quantitative analytics for UCITS risk reporting (SRRI/PRIIPS) using MATLAB.
- **Result:** Standardized regulatory reporting workflows, significantly reducing manual calculation errors.

Education & Certifications

2018 **Financial Risk Manager (FRM)**, *GARP*
Global certification in market, credit, and operational risk management.

2012 – 2015 **M.S. Financial Mathematics**, *Ecole Centrale de Lyon*, France
Top-tier Grande École Engineering Degree. Thesis: Variance and Volatility Swaps Pricing.

Technical Skills

AI & Systems	Agentic Workflows, RAG Architecture, Vector Databases, Prompt Engineering, Context Engineering, Multi-Agent Orchestration.
Quant & Risk	Derivatives, Options, VaR Modeling, Stress Testing (EBA/CCAR/FRTB), RFR Transition, IFRS9, FRTB SA, Credit Spread Modeling.
Programming	Python (Expert), SQL.
Libraries	Pandas, NumPy, LangGraph, LangChain, Dash/Plotly, xlwings, OpenPyxl.
Languages	English (Fluent), French (Native).