



# EL YOUSEFI AHMED

## Quantitative Analyst



+212 778278749



elyousefi.ahmed@outlook.com



AMD-hub



Ahmed EL YOUSEFI



Rabat, Morocco



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## ABOUT ME

Quantitative and actuarial engineer with expertise in stochastic modeling, derivative pricing, and risk management. Interested in applying Stochastic Process theory to develop advanced pricing and risk assessment models in finance.

## EXPERIENCE

### AtlantaSanad Insurance

Casablanca, Morocco

No-Life Actuary ..... January 2025 – Now

- Developping actuarial Information System.
- Developping Actuarial reporting and Pricing Auto insurance.

### La Marocaine Vie

Casablanca, Morocco

Life Actuary Intern ..... February 2024 – July 2024

- Implemented IFRS 17 standards on reinsurance contracts for life insurance products (borrower death coverage).
- Designed the income statement and performed P&L analysis to identify key levers.

### Financial Risk Solution

Casablanca, Morocco

Risk Management Intern ..... July 2023 – August 2023

- Developed a bond pricer, valued a portfolio, and estimated Value-at-Risk.
- Calibrated the HJM model for instantaneous forward rates using U.S. Treasury data (2000–2015).

## PROJECTS

Backtesting Trading Strategies ..... November 2024

- Developed and implemented quantitative trading strategies.
- Used the Python library **Backtrader** to test these strategies on historical financial data and evaluate their performance.

Python Library for Stochastic Simulation and Statistical Inference ..... July 2024

- Designed a data structure tailored for time series analysis.
- Developed diffusion process classes with Euler simulation methods and Maximum Likelihood Estimation (MLE).

Valuation of Asian Options ..... April 2024

- Estimated the Black-Scholes model parameters using MLE on S&P 500 data (2010–2020).
- Valued Asian options through Monte Carlo simulation and the Rogers-Shi PDE approach.

## EDUCATION

### National Institute of Statistics and Applied Economics (INSEA)

Rabat, Morocco

Actuarial and Quantitative Finance Engineer ..... October 2021 – July 2024

- **Relevant Courses:** Econometrics, Stochastic Calculus, Quantitative Methods, Risk Theory, Statistical Methods in Finance, Fixed-Income Products, and Financial Markets, Linear and Nonlinear Modeling, and Time Series Analysis.

### Preparatory Classes for Grandes Écoles

Salé, Morocco

Mathematics and Physics ..... September 2019 – July 2021

- **Relevant Courses:** Mathematics and Python Programming.

## SKILLS

### Languages

Arabic: Fluent

French: Advanced

English: Intermediate

### Technical Skills

- **Programming Languages:** Python, R, VBA Excel, SAS, C++, SQL
- **Financial Engineering:** Risk Management, Derivative Pricing, Fixed-Income Products and Yield Curve Modeling, Portfolio Optimization
- **Statistical Analysis:** Regression Analysis, Time Series Forecasting (ARIMA, SARIMA, etc.), Statistical Testing

### Interpersonal Skills

Analytical Thinking, Problem Solving, Communication, Teamwork