

Abdollah Rida

MSc. in Probability and Financial Mathematics

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Objective

To learn more about finance through combining my mathematical knowledge and financial modeling experience as an intern in a leading innovative company.

Education

2016 – 2020 **Polytechnician Engineer Program, École polytechnique**, MSc.

Financial Mathematics - Operations Research - Machine/Deep Learning - Statistics - Game Theory

Additional education through seminars in: Architecture, Private and Administrative Law, Public Finances, Market Research, Company and Injury Assessment.

Experience

June 2018 **Assistant Model Risk Manager, BNP Paribas.**

Sept. 2018 Member of the RISK Independent Review and Control team (RISK IRC) tasked with studying new and innovative credit risk modeling solutions.

- Independent review of several used models. Model challenging using cutting-edge mathematical techniques.
- Study of several state-of-the-art methods and implementation within the BNP-Paribas framework.
- Study of a complete Machine Learning approach for credit scoring and probability of default prediction within BASEL II.

June 2017 **Consultant, Al Amana Morocco – Microfinance institution.**

August 2017 Member of the marketing team tasked to study the feasibility of a micro-loan for small Moroccan cooperative companies.

- Led a Market research and benchmarking in the micro-finance sector and offered legal and financial counseling and solutions. Submitted a pre-feasibility file about the project

Sept. 2016 **Educator, Apprentis d'Auteuil – Maison Daniel Brottier Boarding School.**

April 2017 Educator and teacher following many boarding-school pupils and assisting them with their problems

- Surveyed alumni of the Maison Daniel Brottier and created a database in order to extrapolate data through statistics. Studied and submitted guidelines to optimize and enhance the Maison Daniel Brottier social impact

Skills & Languages

- **Computer Skills:** Programming in Python (Machine Learning), Java, C++ & R. Typesetting in L^AT_EX
- **French & Arabic:** Native; **English:** Fluent; **Spanish:** Working proficiency.

Memberships & Activities

Oct 2018 **BNP Paribas, RISK IRC Seminar.**

Speaker. Led a talk about Machine Learning for Credit Scoring and Probability of Default curve calibration. Presented my work in front of 70+ RISK experts from all over the world.

March 2018 **X-Ray, École polytechnique.**

Present President of the school's radio. Management of radio talks, shows, panel and guests.

Oct 2017 **Journal Télévisé de l'X, École polytechnique.**

Present Director of External Relations. Management of the relationships with our partners. Contract and mission negotiation with our clients.

Hobbies

Sports Boxing & Cross Training
Art Drawing & Painting

Music Intermediate level in guitar
Literature Avid philosophy and polars reader