Abdollah Rida

Graduate Student at UC Berkeley (Fintech)

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Objective

To learn more about artificial intelligence for finance through combining my Machine/Deep Learning and probabilistic modeling experience as an intern in a leading and innovative company.

Education

2019 – 2020 **Masters of Enginnering (Fintech concentration)**, ***UC Berkeley***, IEOR MEng.
Machine/Deep Learning for Financial Engineering - Stochastic Calculus - Data Science

2016 – 2019 **Polytechnician Engineer Program**, ***École polytechnique***, BS/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

April 2019 – August 2019 **Quantitative Researcher**, *BNP Paribas*, New York City, USA.
Quantitative Researcher/Data Scientist within the CIB RISK Independent Review and Control team:
- Built of a challenger model for a Bank of the West Auto loan scorecard using Machine learning.
- Studied a challenger model for a Large Corporate Scoring/Probability of Default portfolio using advanced Manifold/Machine Learning techniques.
- Usage of cutting-edge model explanation techniques to improve model explainability and promote the usage of Machine/Deep Learning for credit scoring.
- Review of the BNP Paribas' standards for model documentation and validation to adapt them for AI models.

June 2018 – Sept. 2018 **Assistant Model Risk Manager**, *BNP Paribas*, Paris, France.
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.

Oct. 2016 – April 2017 **Educator**, *Apprentis d'Auteuil – Maison Daniel Brottier Boarding School*, Nantes, France.
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 (scikit-learn, pytorch, tensorflow, keras), Java, C++ & R. Typesetting in LaTeX
- **French & Arabic:** Native; **English:** Fluent; **Spanish:** Beginner.

Memberships & Activities

Oct 2018 **BNP Paribas**, *RISK IRC Seminar.*
Speaker. Talked about Machine Learning for Credit Scoring and Probability of Default curve calibration. Presented my work in front of RISK experts from all over the world.

Jun 2018 **Oliver Wyman**, *Start Here 2018.*
Start Here 2018 finalist. Completed a business case study with three other teammates and presented our work in front of Managing Partners from Europe and USA in OW's New York City offices.