Ayoub GHRISS

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EDUCATION

ENS Cachan Oct 2017- Sept 2018

Master of Research Mathematics, Vision and Machine Learning (MVA)

- Reinforcement Learning, Probabilistic Graphical Models, Statistical Learning
- Computer Vision, Deep Learning, Speech Recognition, Audio Signal Processing

Ecole Polytechnique

Sept 2014-Sept 2017

Applied Mathematics

- Polytechnicien Engineer Cycle with Major in Applied Mathematics and application in Finance.
- Stochastic Calculus for Finance, Simulation and Monte-Carlo methods, Advanced Machine Learning, Random Models for survival and ecology.

ENSAE ParisTech Sept 2013-June 2014

B.Sc. Economics and Applied Mathematics

• Data Analysis, Econometrics, Microeconomics, Macroeconomics

WORK EXPERIENCE

Machine Learning Researcher, Internship

April - September 2018

♀ RIKEN Center, Advanced Intelligence Project, Tokyo

Hierarchical Reinforcement Learning, Temporal Abstraction, Spectral Framework for Options Learning

Quantitative Research Intern

April - August 2017

- Implemented a Martingale Hypothesis Control on an Economic Scenario Generator using C++.
- · Reviewed and implemented models of counter-parties probability of default for an IFRS9 tool.

Market Data Analyst

June - August 2016

♥ Société Générale, Paris

Developed a VBA tool to control of Guaranteed Repos for Paris' trading team.

PROJECTS

Variance Forwards Model and Volatility Derivatives

Sept 2016- March 2017

Department of Applied Mathematics, Ecole Polytechnique

• Studying Bergomi and Rough Bergomi Models for volatility swaps.

An inbound call forecasting system

Sept 2016- December 2016

AXA Data Challenge, Data Science and Mining Team

• Predicting the number of incoming calls for the AXA call center in France, on a per half-hour time slot basis.

Optimization of EDF's technicians circuit in France June 2015 - May 2016

• Worked on developing a JAVA application. In charge of mathematical modelling and exploring open source solutions.

SKILLS

Python C/C++ Matlab **VBA** PHP Machine Learning Algorithmics Photo Editing Java Statistics

LANGUAGES

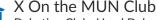
Arabic Native **French** Native **English** Fluent

Japanese Elementary proficiency

EXTRACURRICULARS

X-MicroFinance Club

Consulting for Safran cooperatives in Taliouine, Morocco



Debating Club. Head Delegate, Bonn Model United Nations 2015