

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

📍 **Mazars, London**

- 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

EDF

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

SKILLS

Python

C/C++

Matlab

VBA

Java

PHP

Machine Learning

Algorithmics

Statistics

Photo Editing

LANGUAGES

Arabic Native

French Native

English Fluent

Japanese Elementary proficiency

EXTRACURRICULARS



X-MicroFinance Club

Consulting for Safran cooperatives in Taliouine, Morocco



X On the MUN Club

Debating Club. Head Delegate, Bonn Model United Nations 2015