KHALIL BELGHOUAT

M.Sc. (Econ.) Finance and Banking Student

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https://www.linkedin.com/in/khalil-belghouat-540a78201/

EDUCATION

B.Sc. (Econ.) in Finance and Banking (with Honors)
Université Cadi Ayyad
2019 - 2020 | Marrakesh, Morocco

A.Sc. in Economics and Management Science (with Honors)
Université Cadi Ayyad
2018 - 2019 | Marrakesh, Morocco

TESTS

IELTS Academic
British Council
Dec. 14, 2019 | Marrakesh, Morocco

CERTIFICATES

Bayesian Statistics: From Concept to Data Analysis (with Honors)
Coursera
Dec. 6, 2019

Practical Time Series Analysis
Coursera
Oct. 19, 2019

Financial Engineering and Risk Management Part II
Coursera
Sep. 6, 2019

Financial Engineering and Risk Management Part I
Coursera
Nov. 2, 2017

Project Risk Assessment
edX
Nov. 29, 2017

UNIVERSITY PROJECTS

A Machine Learning Approach to Credit Risk Assessment
Mar 2020

Student Performance Prediction and Variable Importance
Apr 2020

An Extreme Value Theory Approach to Financial Risk Modeling
Mar 2021

Modeling Stock Market Volatility
Jul 2021

COMPUTER SKILLS

- Python
- R
- MATLAB
- EViews
- SPSS
- Microsoft Excel
- Microsoft Word
- Microsoft PowerPoint
- LaTeX
- Mathematica
- SQL

LANGUAGE SKILLS

- English
- French
- Arabic

PERSONAL SKILLS

Industrious | Perseverance | Flexibility | Adaptability | Interdisciplinary

AREAS OF INTEREST

- Predictive Modeling
- Financial Engineering and Risk Management
- Data Analysis
- Financial and Time Series Econometrics
- Market Research
- Classification and Regression Analysis

A Bayesian Markov Regime-Switching Model of Stock Return Volatility: Evidence from the Moroccan All Shares Index

Oct 2021

Speculative Bubbles, Financial Crises and Contagion

Nov 2021

Measuring Systemic Risk in the Moroccan Banking Sector: A PCA Approach

Mar 2022

DISSERTATION WORK

B.Sc. (Econ.) Thesis

Statistical Learning Approaches to the Socioeconomic Determinants of Social Relegation

- Conducted an exploratory analysis of the data of interest.
- Applied various statistical learning methods for the purpose of binary classification.
- Developed the utilised models in R.
- Extracted using Shapley values the variables that contributed the most to the algorithms' predictions.
- Specified their effects on the models' outputs using Shapley's dependence plots.
- Analysed and discussed the results.