

Mohamed Abdellahi

332 Rue de Vaugirard, 75015 Paris, France

+33(0)6.68.22.49.93 ◇ mohamed-abdellahi.mohamed-abdellahi@dauphine.eu ◇ github.com/Mohamed-Abdellahi/

Open to internship opportunities from April 2025 onward

EDUCATION

Université Paris-Dauphine - PSL, Paris

2023 - 2026

MSc Financial Markets - Master 203

Relevant courses: Fixed income, Stochastic calculus and Derivatives pricing, Econometrics.

Master Thesis: Day-ahead electricity prices forecasting by machine learning techniques.

Université Grenoble Alpes, Grenoble

2020 - 2022

Bachelor's Degree in Applied Mathematics and Computer Science with Highest Honours.

Relevant courses: Linear Algebra, Advanced statistics, Advanced OOP programming, Risk Engineering.

Lycée Noujoum, Nouakchott - Mauritanie

2019

Baccalaureate in Sciences, majored in Mathematics, High Honours, National Ranking: 38/1950.

Ranked Among the top 10 finalists of President's Prize in the National Physics Olympiad.

PROFESSIONAL EXPERIENCE

Credit Agricole Corporate and Investment banking

September 2024 - February 2025

Credit algo Trading - Off-cycle intern

Montrouge, France

- Statistical modeling and analysis using Python and Q/Kdb; development of pricing tools and backtesting of strategies; contributed to research and implementation efforts to improve algorithmic pricing.
- Developed fast and efficient solutions to assist flow traders (e.g., scripts for automation, monitoring algorithmic issues, and resolving pre- and post-booking problems).
- Worked on statistical and ML models for RV systematic strategies (mean-reversion and pairs trading).

Natixis Corporate and Investment Banking

January 2024 - July 2024

Repo and Fixed income Structuring - Off-cycle intern

Paris, France

- Conducted a comprehensive haircut review from end to end in collaboration with the trading desk. The result was presented to the credit committee and resulted in the reduction of the haircut levels.
- Priced classic Repo, TRS, Bond forward, RTM; Conducted research on assets liquidity and stress tests;
- Supported Sales in identifying repo roll opportunities and prepared research memos prior to trade execution
- Implemented IT tools using VBA and Python, automating 80% of daily tasks(e.g., extracting and scraping data from Bloomberg and other websites, performing automatic statistical computations, and generating reports)

ACADEMIC PROJECTS

Modeled short-term electricity prices using hybrid machine learning models; Modeled gas forward curves with Gaussian Process Regression and additive kernels; Explored survival machine learning models to predict cancer (ENS-QRT challenge); Priced American options using Monte Carlo simulations with the L-S algorithm.

LEADERSHIP EXPERIENCE

Stratefi 203 - *Head of communication team and a financial columnist*

September 2023 - Present

Student-run association of the Master 203. Co-author of the weekly financial market newsletter.

LANGUAGE AND IT SKILLS

Arabic: Native; **French:** Bilingual; **English:** Fluent (IELTS: C1 Level).

IT Skills: Proficient in OOP Java, Python and VBA; Intermediate level in SQL and Q/Kdb.

ACTIVITIES AND INTERESTS

Sport: Former amateur boxer with 4 years of experience, participated in Youth Regional Kick-boxing in Mauritania; 14 years of recreational football; currently focused on bodybuilding and calisthenics

Tutoring: Chosen by Université Grenoble Alpes to provide guidance to first-year students in mathematics

Others: Astrophysics, photography, movies, gastronomy and cooking.