

# Neyl Gasmi

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## Education

Affiliated with three academic institutions

- **EDHEC Business School — Lille, France** **Sep 2024 – May 2028**  
Master in Business Management, Grande École Programme  
*Courses:* Corporate Finance, Econometrics, Valuation, Financial Markets.
- **Université Paris 1 — Paris, France** **Sep 2025 – May 2026**  
Master 1 in Applied Mathematics (MAEF)  
*Courses:* Stochastic Calculus, Brownian Motion, Convex Optimisation, Deep Learning, Time Series.
- **Université Paris-Dauphine — Paris, France** **Sep 2025 – May 2026**  
Bachelor in Physics & Actuarial Sciences  
*Courses:* General Relativity, Quantum Mechanics, Measure Theory, Statistical Physics, Machine Learning, EDP.
- **Université de Lille — Lille, France** **Sep 2024 – May 2025**  
Bachelor in Mathematics and Statistics, Research Track (Ranked 2/57)  
*Courses:* Advanced Topology, Differential Calculus, Celestial Mechanics, Measure Theory, Statistical Estimates.
- **Lycée Notre-Dame de Sion — Marseille, France** **Sep 2021 – May 2024**  
Preparatory Classes MPSI/MP  
*Courses:* Mathematics, Physics & Chemistry, Literature, Computer & Engineering Sciences.

## Professional Experience

- **EuroCTP — Amsterdam, Netherlands** **Jun – Aug 2025**  
MICROSTRUCTURE RESEARCH INTERN ON EQUITIES & ETFs
  - Statistical analysis of large-scale event-based datasets for the reconstruction of consolidated market states, with emphasis on noise characterization, temporal ordering and inference under partial observability.
  - Algorithmic reconstruction from asynchronous and partially observed event streams, relying on Bayesian inference.
  - Study of timing effects and inter-stream desynchronization, and their consequences on the internal coherence of reconstructed signals and inferred states.
  - Implementation of Python-based analysis pipelines for high-rate event streams, subject to strict accuracy constraints.
  - Authored a research report on data quality limitations, timing effects and robustness of reconstruction methodologies.
- **Galleries Lafayette — Marseille, France** **Summers 2022 to 2024**  
OPERATIONS ASSISTANT - SUMMER JOB
- **Mathematics Teacher** **Since 2021**  
INDEPENDANT

## Projects

- **Ising Model (Monte Carlo Simulation)** *Order-Disorder Phase Transition in the 2D Ising Model*
- **Photovoltaic Power Forecasting** *Energy Production Forecasting Using PGVIS r.sun API*
- **Betting Strategy** *Optimal Capital Growth via the Kelly Criterion*

## Languages, IT Skills, Certifications & Interests

- **Languages:** French (Native), English (C1), Arabic (B2).
- **IT Skills:** Python, Jupyter, PySpark, C++, SQL, L<sup>A</sup>T<sub>E</sub>X, [Git](#), Excel.
- **Certifications:** TOEIC 915/990; TOSA Excel 700/1000.
- **Interests:** Astronomy, Cosmology, Deep Learning, Sailing, Comics, Pokémon, Grothendieck.