Neyl Gasmi

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RESEARCH INTERNSHIP - 3-4 MONTHS STARTING FROM JUNE 2026

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: Data Analysis, Convex Optimisation, Time Series, Statistics, Probability, Martingales

- **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, EPD.

- **Université de Lille — Lille, France**   **Sep 2024 – May 2025**
  Bachelor in Mathematics and Statistics, Research Track (Ranked 2/57)
  Courses: Advanced Topology, Differential Calculus, 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 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.

- **Galeries Lafayette — Marseille, France**   **Summers 2022 to 2024**
  OPERATIONS ASSISTANT - SUMMER JOB

- **Maths Teacher**   **Since 2021**
  INDEPENDANT
  - Here you can find the homework assignments I give to my students: Teaching materials

Languages, IT Skills, Projects, Certifications & Interests

- **Languages:** French (Native), English (C1), Arabic (B2).
- **IT Skills:** Python, Jupyter, PySpark, SQL, LaTeX, Git, Excel.
- **Projects:** Boosting in Statistical Learning and XGBoost, Ising Model, Photovoltaic Power Forecasting, Betting Strategy.
- **Certifications:** TOEIC 915/990; TOSA Excel 700/1000.
- **Interests:** Astronomy, Cosmology, Deep Learning, Sailing, Comics, Pokémon, Grothendieck.