Neyl Gasmi

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Research Internship - 4-6 months starting from June 2026

Education

Affiliated with three academic institutions

- **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.
- **EDHEC Business School — Lille, France** **Sep 2024 – May 2028**
  Master in Business Management, Grande École Programme
  Courses: Decision Systems, Organizational Governance, Project Coordination, Human Factors.
- **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

- **SAMM Laboratory (Sorbonne Analytics, Modeling and Mathematics)** **Jan – May 2026**
  Machine Learning Intern
  – Research project on boosting methods in Statistical Learning, with a focus on the theoretical foundations and practical implementation of the XGBoost algorithm under the supervision of Jean-Marc Bardet (Director of the SAMM laboratory).
- **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

Languages, IT Skills, Projects, Certifications & Interests

- **Languages:** French (Native), English (C1), Arabic (B2).
- **IT Skills:** Python, Jupyter, PySpark, C++, 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.