

Neyl Gasmi

neylgasmi@gmail.com — 06.47.21.85.90 — [My page](#) — [Github](#)

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, Paris 1** 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, L^AT_EX, 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, Pokémons, Grothendieck.