

Youssef Raad

Phone: +45 61 68 50 77

Email: youssefraad@hotmail.dk

LinkedIn: [linkedin.com/in/youssef-r-26167ba5](https://www.linkedin.com/in/youssef-r-26167ba5)

GitHub: github.com/YoussefRaad-mathecon

Work Experience

- **Mail Carrier**, FK Distribution *2013 – 2014*
- **Service Assistant**, Jem & Fix *2014 – 2015*
- **Service Assistant**, Fakta *2015 – 2016*
- **Teaching Assistant**, University of Copenhagen *2025, 3. block - 2025, 4. block*
 - Continuous Time Finance 2 Teaching Assistant: offer given personally by professor Rolf Poulsen
- **Substitute Teacher**, Hedegårdenes Skole *2025*

Education

- **M.Sc. in Mathematics-Economics**, University of Copenhagen *2024 – 2026 (Expected)*
 - **Specialization:** One-factor short rate model extensions by autoregressive hidden Markov models
 - **Grade Avg.:** 10.9
- **B.Sc. in Mathematics-Economics**, University of Copenhagen *2020 – 2023*
- **High School**, Roskilde Gymnasium *2016 – 2019*

Languages

- **Danish:** Native proficiency
- **English:** Fluent (Oral and written)
- **Arabic:** Intermediate proficiency (Oral)

Technical Skills

- **Programming Languages:** Python (Advanced), R (Advanced), C/C++ (Novice), LaTeX (Advanced)
- **Software:** Microsoft Office (Advanced), Git (Proficient)
- **Data Analysis:** Stochastic processes, Monte Carlo simulations, Time series analysis, General Statistics

Projects

Thesis Preparation Project: Regime-Switching: An Autoregressive Hidden Markov Approach to the CIR Model

- Implement numerous methods to optimize a extremely difficult optimization problem with no previously existing literature. This includes thousands of lines of codes that can be found on the dedicated GitHub repository.
- Model assessment, fitting and plotting using independently made methods to examine the newly found results.

Heston Model Simulation (M.Sc. Project Preliminaries)

- Simulated stochastic volatility under the Heston model using various numerical discretization schemes (log-Euler, Milstein, Quadratic-exponential, Brodie and Kaya etc.) and assessed the impact of simulation methods on pricing accuracy.
- Implemented Fourier transform methods to price European options, leading to optimized computational approaches for derivative pricing.

Asset Allocation for a Trust Fund

- Asset allocation by classic-, levered equal risk: risk parity-, levered mean-variance and value-weighted portfolio implementation strategies by back-test for bear, bull and stable markets.
- Momentum factor investigation like that of Fama French in sub periods with statistical analysis to examine evidence hereof.
- Momentum overlay strategies accounting for managing fees and costs of operation.
- General investment advice for said Trust Fund based on their preferences as you can not invest without an opinion.