## ABBAHADDOU YASSINE

+33666408799 \price abbahaddou.yassine@gmail.com

## abbahaddou.github.io

#### RESEARCH EXPERIENCE

## New York Univesisty, Finance and Risk Engineering Department

May 2024 - May 2025

Visiting PHD student

Supervisor: Prof. Amine Mohamed Aboussalah

Harnessing Information Geometry for Learning Dynamical Systems on Graph Neural Networks

## Ecole Polytechnique, Laboratoire d'Informatique de l'X

July 2022 - Present

PHD candidate

Supervisors: Michalis Vazirgiannis, Fragkiskos D. Malliaros, Johannes F. Lutzeyer

PhD in Graph/Geometric machine learning.

#### Ecole Polytechnique, Laboratoire d'Informatique de l'X

January 2022 - June 2022

Research Engineer

Graph/Geometric machine learning.

### **NAVER LABS EUROPE**

April 2021 - October 2021

Research Intern

Supervisor: Jean-Michel Renders

- · Evaluating the robustness of click models to policy distributional shift.
- · Deep exposure models for unbiased recommendation.

**INRIA Saclay** October 2020 - April 2021

Research Assistant,

Supervisor: Fragkiskos D. Malliaros

- Extension of deep learning algorithms to nonEuclidean data represented as Multilayer Networks (graphs).
- · Application to the problem of graph-based multi-omics data integration in bioinformatics

## French National Center for Scientific assistant - CNRS

October 2018 - June 2019

Research Assistant,

Supervisor: Ludovic Goudenège & Gautier Viaud

- The study of Partial Differential Equation mixed with free boundary problems.
- Deep Learning algorithms for stochastic control problems on finite horizon in high-dimension.

# Hedge Fund of La Française Group

March 2020 - August 2020

Research Intern

· Optimal Control Algorithms for Long/Short Equity Trades in Variance Swap Pairs Strategies.

### Societe Generale Corporate and Investment Banking

September 2019 - February 2020

Exotic Equity Derivatives Trading/Research Intern

- Calibration of Stochastic Volatility models for pricing Exotic Equity Derivatives, e.g. Autocalls.
  Dynamic Hedging Optimization: An Optimal Control Approach.

#### **EDUCATION**

#### PHD Student - Ecole Polytechnique

July 2022 - Present

PhD in Graph/Geometric machine learning.

#### MVA Master (Mathematics, Vision, Learning) - ENS Paris Saclay

September 2021 - December 2022

Master's degree in Mathematics, Machine Learning and Computer Vision.

Highest honors

## **Ecole CentraleSupelec Paris-Saclay**

September 2017 - December 2022

Master of Science, Applied mathematics & Engineering.

High honors

### CPGE MOULAY YOUSSEF, MPSI - MP

September 2015 - September 2017

An intensive program in Mathematics, Physics, Engineering science and Computer science.

#### **PUBLICATIONS**

- **Y. ABBAHADDOU**, S. ENNADIR, J. Lutzeyer, and M. Vazirgiannis. Bounding the expected robustness of graph neural networks subject to node feature attacks. Submitted to *The Twelfth International Conference on Learning Representations (ICLR)*, 2023.
- **Y. ABBAHADDOU**, F. Malliaros, J. Lutzeyer, and M. Vazirgiannis. Centrality Graph Shift Operators for Graph Neural Networks. Submitted to *The Forty-first International Conference on Machine Learning (ICML)*, 2024.
- S. ENNADIR, **Y. ABBAHADDOU**, M. Vazirgiannis, and H. Bostrom. A simple and yet fairly effective defense for graph neural networks. In *The Second Workshop on New Frontiers in Adversarial Machine Learning*, 2023.
- **Y. ABBAHADDOU**, J. Lutzeyer, and M. Vazirgiannis. Graph neural networks on discriminative graphs of words. In *NeurIPS 2023 Workshop: New Frontiers in Graph Learning, 2023.*

#### **WORKING PAPERS**

Towards Balanced GNNs for Financial Networks: Leveraging Information Geometry to Tackle Quantity and Topology Imbalance. With *Prof. Amine Aboussalah*.

Systemic Risk Reduction via Information Geometry-Based Graph Rewiring. With *Cheng Chi* and *Prof. Amine Aboussalah*. A New Perspective on Graph Equivalence: k-Hop Similarity and GNN Invariance. With *Prof. Amine Aboussalah*.

Post-Hoc Robustness Enhancement in Graph Neural Networks with Conditional Random Fields. With *Prof. Johannes F. Lutzeyer, Prof. Fragkiskos D. Malliaros* and *Prof. Michalis Vazirgiannis*.

#### **TEACHING**

INF554 Course - Ecole Polytechnique *Machine and Deep learning*. INF581A Course - Ecole Polytechnique *Advanced Deep learning*.

#### SKILLS AND LANGUAGES

**Languages** French, English, Arabic

**Skills** Python, R, JAVA, Matlab, SQL, VBA

#### **TALKS**

GNNs & Robustness. April 2024 at Technology Innovation Institute (TII).

Theoretically Upper-Bounding the Adversarial Robustness of GNNs. 31th March 2024 at Morocco AI.

Deep exposure models for unbiased recommendation. October 2021 at Naver Labs Europe

## **ACHIEVEMENTS & AWARDS**

Top 1% students in Morocco (Concours National Commun ranking 2017) [Ranked 52-nd]. French Government's Major-Excellence Scholarship (37,830 €) [Given to the top 40 Students]. Merit Scholarship of the CIUP (5,000 €). ICML Grant (1,700 \$).

#### **EXTRA-CIRRUCULAR**

Sport: Football, Mixed Martial Arts

Interest: Photography