AMINE RABOUN

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SUMMARY

I am a Ph.D. quantitative researcher currently working for ADIA, the sovereign wealth fund of Abu Dhabi. I am part of ADIA's quant team ("Q"), working on asset allocation (strategic and tactical horizons) and on alpha generation for systematic trading.

I use alternative and standard data, statistics (frequentist and Bayesian), and machine learning, mostly in the time series space. I develop Python tools for signal generation and portfolio construction.

WORK EXPERIENCE

ADIA - Quantitative Researcher & Developer *Abu Dhabi, June 2022 - Present*
— Define the multi-assets allocation framework (strategic and tactical) and portfolio construction
— Design systematic trading strategies
— Signal generation, modeling, and features analysis and data curation

Euronext Paris - Index Structuring *Paris, October 2017 - June 2022*
— Design bespoke equity indices
  — serving as underlying portfolios for ETFs, Structured Product and Formula based funds
  — covering a large spectrum of thematic strategies (Fundamental Factors, Smart Beta, Alternative data based, ESG, PAB/CTB, SBT ...)
  — ranging from plain-vanilla free float market cap benchmarks to optimization-based strategies, managing turnover, transaction costs, factor and industry exposures
— Developed a Python-based platform for portfolio construction and strategies back-testing.
— Constructed the data infra-structured, and the ETL pipeline feeding the back-tester

Capital Fund Management - Alternative Beta lab *Paris, March - September 2017*
— Analyzed Asset Pricing Anomalies scalability after trading costs
— Filtered the Momentum factor from price returns using Kalman Filter

Kepler Cheuvreux - Equity Research *Paris, April - December 2016*
— Publication of a broker note entitled : Selecting the best price momentum strategy for your investment horizon
— Design systemic trading strategies on European Equity Markets based on statistical arbitrage, and peer-trading

TEACHING

FX Intervention Rules : A Risk-Based Framework *Singapore, April 2023*
IMF Consultant teaching central bankers at Singapore Training Institute (STI)
course website

Strategies and Actors in Financial Markets *Paris-Dauphine, 2018 - Present*
Lectures for Msc Applied Mathematics, MASEF
course website

EDUCATION

Paris-Dauphine, PSL Research University, LEDa
Ph.D. thesis on Stock Market Liquidity : Transaction Costs, Crowding and Price Formation Process.

Ecole Polytechnique & UPMC (Paris VI)
MSC Financial Mathematics and Probabilities (DEA EL Karoui-Pagès-Yor)

Télécom ParisTech, Paris Saclay University
Engineering Degree in Applied Mathematics, and Computer Science

Lycée Reda Slaoui
Preparatory program for the highly competitive entrance exams to the top French Engineering Schools "Grandes Ecoles"

PUBLICATIONS

Book :

Financial Markets in Practice, From Post-Crisis Intermediation to FinTechs.
World Scientific Publisher. with Lehalle, C. A. (2022).

Academic Research :

Stock market liquidity and the trading costs of asset pricing anomalies
Université Paris-Dauphine Research Paper, (3380239) (2019). with Briere, M., Lehalle, C. A., Nefedova, T.

Modelling Transaction Costs When Trades May Be Crowded : A Bayesian Network Using Partially Observable Orders Imbalance
Machine Learning for Asset Management: New Developments and Financial Applications (2020): 387-430. with Briere, M., Lehalle, C. A., Nefedova, T.

Liquidity Provision and Market-Making in Different Uncertainty Regimes : Evidence from the COVID-19 Market Crash
Université Paris-Dauphine Research Paper, (3815169) (2021). with Briere, M., Lehalle, C. A.

Broker Note :

Selecting the best price momentum strategy for your investment horizon
KeplerCheuvreux Dec 2016 Note

SKILLS

Languages : English (*Fluent*), French (*Bilingual*), Arabic (*Native*)
Computer Skills : Python (including package deployment, testing, environment management, remote deploym
Financial Platforms : Bloomberg, Refinitiv, Factset, Markit, Macrobond, Haver, JPMaQS.

GRANTS

Ph.D. Scholarship - French Ministry of Higher Education and Research.
Campus France Major-Excellence Scholarship for top ranked students in preparatory classes (ranked 15 in Morocco)
Presentation at highly ranked international conferences on Finance and Data Science.