

# AMINE RABOUN

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## WORK EXPERIENCE

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### **ADIA - Quantitative Researcher & Developer**

*Abu Dhabi, June 2022 - Present*

- Design systematic trading strategies, in a scientific approach, leveraging big data, statistics and machine learning
- Develop automated tools in Python and SQL to fetch, curate, and store financial data
- Carry out unconditional data-curation : statistical tests to identify biases, structural-breaks, causality links, etc.

### **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 handling turnover, transaction costs and factor and sectors exposures
- Developed a Python-based web 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

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### **FX Intervention Rules : A Risk-Based Framework**

*Singapore, April 2023*

IMF Consultant teaching central bankers in Singapore Training Institute (STI)

### **Strategies and Actors in Financial Markets**

*Paris-Dauphine, 2018 - Present*

Lectures for Msc Applied Mathematics, MASEF, 203 students

### **Introduction to Python programming**

*Paris-Dauphine, 2017*

Practical Sessions for Bachelor students in Economics

## EDUCATION

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### **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

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**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**  
*SSRN 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

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**Languages :** English (*Fluent*), French (*Bilingual*), Arabic (*Native*)

**Computer Skills :** Python, Matlab, SQL, AWS Cloud Computing, GCP, Linux, Git, L<sup>A</sup>T<sub>E</sub>X

**Financial Platforms :** Bloomberg, Refinitive, Factset, Markit.

## GRANTS

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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.

## SERVICE AND LEADERSHIP

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President of Télécom ParisTech Moroccan Student Association

Prepare top-ranked Moroccan students in preparatory classes for oral entry exams to French engineering Schools