

Anas Abdelhakmi

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EDUCATION

National University of Singapore

Ph.D candidate in Operations Research (GPA 4.8/5.0)

- Advisors: Andrew Lim, Jussi Keppo
- Thesis: Learning and Robustness in Data-Driven Sequential Decision-Making

Singapore
08/2021 - Present

University Mohammed VI Polytechnic (UM6P)

MSc and BSc in Industrial Engineering & Management, with minor in Supply Chain Management (GPA 4.0/4.0)

- Coursework includes: Operations Research, Advanced Probabilities, Statistics, Economics.

Benguerir, Morocco
09/2018 - 09/2021

University Mohammed VI Polytechnic (UM6P)

Classes préparatoires: Mathematics, Physics, Computer Science (GPA 4.0/4.0)

- Intensive undergraduate programme with focus on advanced mathematics, physics, and computer science
- Rank: 1st /22

Benguerir, Morocco
09/2016 - 07/2018

RESEARCH INTERESTS

Methodologies: Applied Probability; Dynamic Optimization; Stochastic Control; Distributionally Robust Optimization.

Applications: Sequential Decision-Making under Uncertainty; Data-Driven Dynamic Models; Sequential Search; Portfolio Allocation; Inventory Management; Personalized Learning Systems.

PAPERS

Published or Forthcoming Journal Papers

1. **Dynamic Black-Litterman** with Andrew Lim
Accepted in *Operations Research*

Under Revision or Working Papers

1. **Dynamic Factor Models with Forward-Looking Views** with Andrew Lim.
Under review in *Management Science*
2. **When Worst-Case Isn't Robust: On the Limitations of Distributionally Robust Formulations in Secretary Problems** with Andrew Lim. In preparation for submission to *Management Science* (Manuscript available upon request)
3. **Brownian Bridge From Noisy Observations** with Andrew Lim
Working paper
4. **Personalized Learning in Partially Observable Environments** with Jussi Keppo and Hong Ming Tan
Ongoing work (with industry partner)

INDUSTRY EXPERIENCE

J.P. Morgan

Quant Research Mentorship Programme

Singapore
Summer 2024

Singapore Airlines (SIA)-NUS Corp Lab

Lead for Recommendation Systems Modeling

Singapore
01/2022 - Present

OCP Group

Consultant Intern

Casablanca, Morocco
03/2021 - 08/2021

TEACHING EXPERIENCE

Decision Analytics using Spreadsheets - NUS DAO1704

Instructor, Undergraduate core module, 58 Students

08/2024 - 12 / 2024

Predictive Analytics in Business - NUS DBA3803

Teaching Assistant, Undergraduate core module

01/2024 - 05/2024

Stochastic Processes - NUS BDC6112

Teaching Assistant, PhD Core Module

08/2022 - 12/2022

SELECTED TALKS

When Worst-Case Isn't Robust (Job Market Paper)

- [Upcoming Job Market Talk] INFORMS Annual Meeting, October 2025, Atlanta, US ([Job Market Showcase Cluster, Sunday October 26, 8am, Session title: Machine Learning and Applied Probability Job Market Session](#))
- INFORMS International Meeting, July 2025, Singapore
- INFORMS Applied Probability Society, July 2025, Atlanta, US
- MSOM Conference, June 2025, London, UK

Dynamic Factor Models with Forward-Looking Views

- Quantitative Finance Workshop at Singapore Management University, July 2025, Singapore
- INFORMS International Meeting, July 2025, Singapore
- INFORMS Annual Meeting, October 2024, Seattle, US

Dynamic Black-Litterman

- INFORMS APS Market Showcases, October 2024, Seattle, US
- Quantitative Finance Workshop at Singapore Management University, July 2024, Singapore
- Mathematics & Decision Conference at UM6P, December 2023, Benguerir, Morocco
- IRIS Seminar at UM6P, December 2023, Benguerir, Morocco
- INFORMS, Applied Probability Society, June 2023, Nancy, France

Personalized Learning in Partially Observable Environments

- INFORMS Annual Meeting, October 2023, Phoenix, Arizona, US

SKILLS

Languages: *Fluent:* English. *Native:* French, Arabic.

Programming: Python, Java, JavaScript, C / C++, SQL PHP, HTML, CSS.

Software Tools: PyTorch, TensorFlow, Gurobi, Flask.

OUTSIDE ACTIVITIES

Beach Volleyball, Diving, Biking.

REFERENCES

Professor Andrew Lim

Business School, Department of Finance, and Institute of Operations Research and Analytics
National University of Singapore
andrewlim@nus.edu.sg

Professor Jussi Keppo

Business School and Institute of Operations Research and Analytics
National University of Singapore
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Associate Professor Zhenyu Hu

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