Anas Abdelhakmi

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Education

National University of Singapore Singapore
Ph.D candidate in Operations Research (GPA 4.8/5.0) 08/2021 - Present

- Advisors: Andrew Lim, Jussi Keppo
- Thesis: Robust Data-Driven Multi-Period Decision Making

University Mohammed VI Polytechnic (UM6P) Benguerir, Morocco
MSc and BSc in Industrial Engineering & Management, with minor in Supply Chain Management (GPA 4.0/4.0) 09/2018 - 09/2021

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

University Mohammed VI Polytechnic (UM6P) Benguerir, Morocco
Classes préparatoires: Mathematics, Physics, Computer Science (GPA 4.0/4.0) 09/2016 - 07/2018

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

Research Interests

Methodologies: Data-driven Multi-Period Decision-making, Robust Optimization, Stochastic Control.
Applications: Financial Engineering, Inventory Management, Recommendation Systems.

Papers

Published Journal Papers

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

Working Papers

1. **Dynamic Factor Models with Forward-Looking Views** with Andrew Lim, Working paper
2. **When Worst-Case Isn't Robust: On the Limitations of Distributionally Robust Formulations in Secretary Problems** with Andrew Lim, Working paper
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

Industry Experience

J.P. Morgan Singapore
Quant Research Mentorship Programme Summer 2024

Singapore Airlines (SIA)–NUS Corp Lab Singapore
Lead for Recommendation Systems Modeling 01/2022 - Present

OCP Group Casablanca, Morocco
Consultant Intern 03/2021 - 08/2021

Teaching Experience

Decision Analytics using Spreadsheets - NUS DAO1704 08/2024 - 12 / 2024
Instructor, Undergraduate core module, 58 Students

Predictive Analytics in Business - NUS DBA3803 01/2024 - 05/2024
Teaching Assistant, Undergraduate core module

Stochastic Processes - NUS BDC6112 08/2022 - 12/2022
Teaching Assistant, PhD Core Module

Selected Talks

When Worst-Case Isn't Robust: On The Limitations of Distributionally Robust Optimization in Secretary Problems

- 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
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National University of Singapore
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Professor Jussi Keppo
Business School and Institute of Operations Research and Analytics
National University of Singapore
keppo@nus.edu.sg

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