ISMAEL LEMHADRI

EDUCATION

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2014—Present **École Polytechnique**

• M.Sc. in Applied Mathematics, 3.95 GPA.

Specialization in Statistical Learning, Stochastic Calculus and Operations Research

- Multidisciplinary B.Sc. Degree, intensive coursework in Applied Mathematics and Computer Science
- Ranked 9th/400+ in the 2014 class.

2012—2014 Preparatory Program, Lycée Pasteur France

Two-year intensive program in advanced mathematics and physics in preparation for the nationwide competitive

examinations to the French Grandes Ecoles for scientific studies.

2012 **Baccalauréat, Lycée ESL** Morocco

High School Diploma in Mathematics and Physics. Highest Honors

RESEARCH EXPERIENCE

2016 Twitter Feeds and Surge Modeling

(Spring) Supervisor: Prof. Emmanuel Gobet, Department of Applied Mathematics

- Used Hawkes Processes to compute the probability of a surge in Twitter traffic
- Developed and implemented innovative algorithms in Python using rare-event simulation techniques

2016 C++ Project: Protein Structure Classification

(Spring) Supervisor: Prof. Frank Nielsen, Department of Computer Science

- Used clustering and classification techniques to assess protein structures
- Contributed an C++ algorithm to the CASP Project (Critical Assessment of protein Structure Prediction)

2015—2016 Bitcoin Price Prediction

(Sept – May) Supervisor: Adil Reghai, Head Quant at Natixis

- Reviewed state-of-the-art algorithms for statistical inference applied to stock price prediction
- Implemented a successful Bitcoin trading strategy in Python and validated its results through backtests

2013—2014 Forest-fire Modeling using Cellular Automata

- Developed a Game-of-Life Model for forest fire spreading using OCaml
- Presented the results for the *Grandes Ecoles* entrance examination

2013 Modern Mathematics: International Summer School for Students, Bremen, Germany

(Summer) Supervisors: Profs.Don Zagier & John Conway

- Conducted a 10-day research project on finite group classification
- Presented the results to leading international mathematicians during a seminar

WORK EXPERIENCE

2016 (Summer) Data Science Intern at Keyrus Capital Markets

- Developed a Twitter sentiment-analysis framework for financial data
- Implemented a new trading strategy based on Twitter sentiment
- Presented the project to financial partners in the process of Due Diligence

2015 —present Teaching Assistant in Mathematics at Lycée Blaise Pascal, Orsay

Leading weekly oral examinations in Advanced Mathematics for first and second-year undergraduate students preparing for the *Grandes Ecoles* entrance exams

2014—2015 Full time Social Educator at EPIDE Belfort

(Sept-April) In charge of a team of 10 tutors in a rehabilitation center

- Provided social and educational support to 50 at-risk youths from underprivileged backgrounds
- Initiated new vocational activities and practiced situational leadership

SKILLS

Languages:English (TOEFL: 116/120), French (native), Spanish (fluent), Arabic (native)Programming:Object-Oriented Programming: Python, Java, C++Statistics: R

EXTRA-CURRICULAR ACTIVITIES

Piano 10 years of practice

Leadership — **President** of the Ecole Polytechnique International Amateur Piano Competition: designed the competition's website and tripled the budget and the number of contestants for the 31st edition.

— *Team Leader* of the Ecole Polytechnique Delegation in a humanitarian mission in the Philippines. Raised 2k€ and installed new water facilities for the Gawad Kalinga Mapahiusa village