# ISMAEL LEMHADRI

Objective: 6-month research internship starting March 2017

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**EDUCATION** 

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 9<sup>th</sup>/400+ in the 2014 class.

Preparatory Program, Lycée Pasteur France 2012-2014

> Two-year intensive program in advanced mathematics and physics in preparation for the nationwide competitive examinations to the French Grandes Ecoles for scientific studies.

Baccalauréat, Lycée ESL Morocco 2012

High School Diploma in Mathematics and Physics. Awarded with Highest Honors.

### RESEARCH EXPERIENCE

### Research Assistant – Operations Research 2016

(Sept – Present) Supervisors: Profs. Stéphane Gaubert and Xavier Allamigeon, Department of Applied Mathematics

- Currently studying Positivestellensatze for real multivariate polynomials
- Focusing on algorithmic complexity of positivity certificates

### Twitter Feeds and Surge Modeling 2016

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

- 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

#### C++ Project: Protein Structure Classification 2016

(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)

#### **Bitcoin Price Prediction** 2015-2016

(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

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

(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 and implemented a new trading strategy based on it
- 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

#### Full time Social Educator at EPIDE Belfort 2014-2015

(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++

### **EXTRA-CURRICULAR ACTIVITIES**

Piano 10 years of practice

- President of the Ecole Polytechnique International Amateur Piano Competition: designed the competition's Leadership website and tripled the budget and the number of contestants for the 31<sup>st</sup> 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