

# REDA OUHAMMA

PhD student at University of Lille - Team Scool (ex SequeL)

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## EDUCATION

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### PhD student: Inria Lille

October 2019 - Present

- Online learning with provable guarantees / Multi-armed bandits
- Paper "Learning value functions in deep policy gradients using residual variance" in ICLR 2021
- Paper on stochastic online linear regression under review for Neurips 2021
- Paper on thresholding bandits under review for Neurips 2021

### M.Sc. MVA - ENS Paris-Saclay

September 2018 - August 2019

- M2 Mathématiques, Vision, Apprentissage. Coursework: Probabilistic Graphical Models, Deep Learning, Reinforcement Learning and Convex Optimization

### Engineering degree and M.Sc. - Ecole Polytechnique

2015 - 2019

- Leading French *Grande Ecole*. Coursework: Probability and Statistics, Computer Science, Operations Research and Machine Learning.

### Preparatory Classes - Lycee Moulay Youssef, Rabat

2013-2015

## RESEARCH EXPERIENCE

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### Research internship - Inria-SequeL

04/2019 - 07/2019

Non-stationary Multi-armed bandits for medical applications.

### Master's project

11/2018 - 01/2019

Image-to-Image Translation with Conditional Adversarial Nets and Cycle-Consistent Adversarial Nets.

### Master's project: R&D of EDF Paris-Saclay

11/2017 - 04/2018

Optimized pricing of electricity for an electricity network operator using interior points methods.

### Bachelor's project: Mapping Drones

10/2016 - 05/2017

## SKILLS

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### Programming Languages

Python (Proficient), C++, R, Java

### Software & Tools

Keras, PyTorch, LaTeX, Excel, Linux, Mosek: C/Python APIs

## WORK EXPERIENCE

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### Quant Researcher Intern - Squarepoint Capital

April - August 2018

- Extended existing model for QP optimizations to a larger class: Conic convex problems

### Indexer Intern - Societe Generale

June - August 2017

- Developed trading strategies on futures using Time series analysis techniques

## AWARDS AND INTERESTS

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Excellence scholarship - French ministry of foreign affairs

3rd place in "Le Challenge franco-marocain de l'entrepreneuriat"

Drone enthusiast / Rowing / Debating