Nabil BOUAMARA

CONTACT INFORMATION	E-mail: nabil.bouamara@kuleuven.be; Address: KU Leuven, FEB, Naamsestraat 69, 3000 Leuven, Belgium; Personal page: https://nblbmra.github.io.

RESEARCH INTERESTS	Applied Econometrics; Data Science; Financial Econometrics; Empirical Finance; Risk management; Time Series	
EDUCATION	**KU Leuven and Vrije Universiteit Brussel** Joint Ph.D. in Applied Economics PhD Fellowship: FWO Aspirant Field: Financial Econom(etr)ics Thesis topic: "The Treachery of Noisy Financial Data" Committee: Prof. Kris Boudt and Prof. Kristien Smedts, main advisors; Prof. Geert Dhaene, Prof. Sébastien Laurent, Dr. Christopher J. Neely and Prof. Steven Vanduffel, committee members.	Belgium 2016 – 2022[e]
	Vrije Universiteit Brussel M.Sc. in Applied Economic Sciences: Business Engineering Specialization: Business Analytics Thesis topic: "Genetic Algorithms and Portfolio Optimization" Advisors: Prof. Kris Boudt and Prof. Wouter Verbeke	Belgium 2011 – 2016
	Shanghai Jiao Tong University Exchange Program	China 2015 – 2016
ACADEMIC VISITS	**Aix-Marseille School of Economics** One-year research stay as a Gustave Boël - Sofina scholar Host: Prof. Sébastien Laurent	France 2019 – 2020
INDUSTRY VISITS	**Federal Reserve Bank of St. Louis** Short stay at the Research Division Host: Dr. Christopher J. Neely	US 2019
	KBC Asset Management Nine-month research stay at the Innovation Lab Host: Dr. Jürgen Vandenbroucke	Belgium 2017 – 2018
	LuxHedge Three-month research stay at the Quant desk Hosts: Benedict Peeters and Christophe Pecoraro	Belgium 2016
TEACHING	**KU Leuven and Vrije Universiteit Brussel**	Belgium
	Teaching assistant BA Econometrics	2019 – 2020
	Co-Lecturer MA International Corporate Finance	2018 – 2019
	Supervisor Research Methods (40+), Bachelor (40+) and Master (10+) theses	2016 – 2022
	Google Summer of Code Mentor of the *highfrequency* package	Belgium 2020
HONORS & AWARDS	Gustave Boël - Sofina Scientific Prize (Video)	2019
	FWO Aspirant Fellowship (Grant no. 11F8419N)	2018
	China-DUO Scholarship	2015

RESEARCH

Working Papers:

[1] Bouamara, N., Boudt, K., Vandenbroucke, J. (20xx). Decomposing the risk of algorithmic portfolios. Available as EDHEC Risk Institute Paper. *Under review.*

Works in Progress:

[2] Bouamara, N., Boudt, K., Laurent, S., Neely, C. J. (20xx). Sluggish news reactions: A combinatorial approach for synchronizing stock jumps.

[3] Bouamara, N., Laurent, S., Shi, S. (20xx). The sequential Cauchy combination test: Revisiting the inference of serially correlated test statistics in finance.

Contributions to books:

[4] Bouamara, N., Boudt, K., Peeters, B., Thewissen, J. (2017). The alpha and beta of equity hedge UCITS funds: Implications for Momentum Investing. In E. Jurczenko (Ed.), Factor investing: From traditional to alternative risk premia, Elsevier, 415 – 446.

CONFERENCES

AFFI (Online), CFE (London)	2021
SoFiE Summer School (Evanston)	2019
QFFE (Marseille), IMFE (Nanterre),	2019
EAJ (Leuven), SoFiE Summer School (Brussels), MAF (Madrid)	2018
CFE (London), R/Finance (Chicago)	2017

SEMINARS

Vrije Universiteit Brussel (Online), KU Leuven (Online)	2021
KU Leuven	2019
Multiple seminars at KBC Asset Management	2018
KU Leuven	2017

TRAINING

Python for Machine Learning (Online), Bayesian Econometrics Reading Group, Tinbergen Summer School (Amsterdam), SoFiE Summer School (Evanston), QFFE Spring School (Marseille), ULB PhD course (Brussels), NBB Winter School (Brussels), SoFiE Summer School (Brussels), QFFE Summer School (Marseille), LFin Spring School (Leuven), SoFiE Summer School (Brussels), Doctoral program at KU Leuven (Time Series Analysis, Applied Econometrics, Statistical Modelling, Economic Decision Making and Game Theory), and SoFiE Summer School (Brussels).

SKILLS

Computer Skills: Mastery of Econometric/Statistical packages in R and MatLab. Experience with Rcpp, OxMetrics, STATA, SPSS, Python, and SQL.
Languages: Dutch (native), English (fluent) and French (intermediate).

REFERENCES

Prof. Kris Boudt
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Prof. Sébastien Laurent
Aix-Marseille University
Aix-en-Provence, France
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Dr. Christopher J. Neely
Federal Reserve Bank of St. Louis
St. Louis, US
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