

# Nidham Gazagnadou

## PHD CANDIDATE IN MACHINE LEARNING AT TÉLÉCOM PARISTECH

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## Work Experience

### Télécom ParisTech, LTCI

Paris

PHD CANDIDATE SUPERVISED BY R. M. GOWER AND J. SALMON

Oct. 2018 - Oct. 2021

- Development and analysis of stochastic variance-reduced gradient methods.
- Interests: Convex Optimization, Machine Learning. Programming language: Julia.

### Télécom ParisTech, LTCI

Paris

RESEARCH INTERN SUPERVISED BY R. M. GOWER

Apr. 2018 - Sept. 2018

- Study on the optimal minibatch size for stochastic variance-reduced gradient methods.

### QuantCube Technology

Paris, France

DATA SCIENTIST INTERN IN CYCLONE FORECASTING

Apr. 2017 - Aug. 2017

- Implementation and improvement of statistical models for cyclone energy prediction.
- Seasonal forecasts based on oceanographic and weather data. Programming language: Python.

### HSBC Global Asset Management (France)

La Défense, France

QUANTITATIVE FINANCIAL ENGINEERING INTERN IN MULTI-ASSET RESEARCH

Nov. 2016 - Mar. 2017

- Modeling and studying investment strategies (reversal/momentum) on different asset classes.
- Applying Kalman filtering and EM algorithm to test systematic strategies. Programming language: R.

### University of Manchester, Probability and Statistics group

Manchester, UK

RESEARCH INTERN SUPERVISED BY K. VAN SCHAİK

May 2016 - July 2016

- Studying a new simulation method of Lévy processes with "Wiener-Hopf Monte Carlo". Application to optimal reinsurance.
- University of Paris-Saclay and Erasmus+ grants.

### Ecole polytechnique féminine (Engineering school)

Sceaux, France

MATHS ORAL EXAMINER

2015 - 2016

- Testing first-year university level students during one hour (4 times a week).

## Education

### ENS Cachan

Cachan, France

MSC BY RESEARCH MVA (MATHÉMATIQUES - VISION - APPRENTISSAGE)

2017 - 2018

- Majors: Machine Learning, Computer Vision and Signal Processing.
- Graduation with high honors.

### ENSTA ParisTech

Palaiseau, France

DEGREE IN ENGINEERING (EQUIVALENT TO MASTER DEGREE)

2014 - 2016 / 2017-2018

- Majors: Optimization, Probability and Statistics.

### Lycée Louis le Grand

Paris, France

CLASSES PRÉPARATOIRES AUX GRANDES ECOLES (CPGE)

2012 - 2014

- Two years of intensive training courses for French 'Grandes écoles' competitive exams.

## Skills

### COMPUTER SCIENCE

Matlab, Python, R, C/C++

### LANGUAGES

**French** Native

**English** Fluent (TOEFL: 92/120)

## Extracurricular Activity

### Mission 'PaléoPersepolis'

Fars, Iran

MEMBER OF A PALEOARCHAEOLOGICAL RESEARCH TEAM

September 2016

- Sampling and assisting the CNRS-IMBE team.