Saad Labyad

St John's College, St Giles, Oxford OX1 3JP

+44 7393 882376 | saad.labyad@gmail.com

Education

University of Oxford Oxford, United Kingdom
PhD in Mathematics Sep 2018 - Jul 2022
“Statistical Learning in Market Microstructure” supervised by Prof. Álvaro Cartea and Prof. Samuel Cohen. Funded by the Ioan and Rosemary James / Mathematical Institute Scholarship.
Relevant Coursework and Reading Groups: Algorithmic Foundations of Learning, Rough Paths and Data Science, Theories of Deep Learning, Topological Data Analysis, Numerical Linear Algebra.

University of Oxford Oxford, United Kingdom
Master of Science in Mathematical and Computational Finance, with Distinction Sep 2017 - Jul 2018
Thesis: “Topological Persistence in Market Microstructure”, supervised by Prof. Samuel Cohen and Prof. Heather Harrington.
Relevant Coursework: Stochastic Calculus, Stochastic Control, Optimization, Time Series, Machine Learning, Algorithmic Trading, Market Microstructure, Exotic Derivatives, Fixed Income, Commodities, Asset pricing.

Ecole Centrale Paris Paris, France
Master of Engineering, Applied Mathematics, GPA: 4.11/4.33 (top 3%) Sep 2015 - Jul 2017
Relevant Coursework: Advanced Probability, Advanced Statistics, PDE, Differential Equations and Dynamic Systems, Theoretical Computer Science, Algorithms and Object-oriented Programming, Advanced Economics, Risk Management.

Lycée Masséna Nice, France
Classes Préparatoires, Pure Mathematics and Physics (MPSI & MP)* Sep 2012 - Jul 2015
Relevant Coursework: Real and Complex Analysis, Number Theory, General Topology, General Algebra, Linear Algebra.

Experience

University of Oxford Oxford, United Kingdom
Graduate Teaching Assistant, Mathematical Institute Oct 2018 - Present

- Stochastic Calculus, Stochastic Control, Algorithmic Trading, Market Microstructure, Exotic Derivatives.
- Led admission interviews for applicants to MSc in Mathematical and Computational Finance.

Ecole Centrale Paris Paris, France
Research Assistant, LGI laboratory Nov 2016 - Aug 2017

- Co-authored a working paper with Prof. Mehdi Senouci, “Deriving multiple-input production and utility functions from elasticities of substitution functions” <hal-01866275> (2018).

My Job Glasses Paris, France
Student Algorithm Developer Sep 2016 - Jun 2017

- Led a 4 members team for myjobglasses.com, a startup connecting students with professionals.
- Modelled and implemented Collaborative Filtering and Latent Factor recommendation algorithms for the startup.

Projects

Ecole Centrale Paris Paris, France
Student Researcher, Recurrent Neural Network for statistical arbitrage Apr 2017 - Aug 2017

- Developed and trained a Recurrent Neural Network with TensorFlow on 1.5 million orders on the BNP Paribas LOB.

IBM France Paris, France
Student Consultant, Big Data algorithms for Next Best Offer in banking Sep 2015 - Jun 2016

- Analyzed and implemented Big Data algorithms for CRM in the banking industry.

Skills

Languages
English (Fluent), French (Mother Tongue), Arabic (Mother Tongue), Spanish (Working Proficiency).

Programming
Python (Advanced), R (Basic), C++ (Basic).

Activities

Musical Production: Composing on the audio workstation FL Studio for 8 years, aiming for the release of an E.P.

Screenplay Writing: Short film writing and dialogue analysis for 10 years, studied with French director Philippe Sisbane.

Salsa: Member of the Cuban Salsa Club of Ecole Centrale Paris and practicing at the University of Oxford.