

# SELIM AMROUNI

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## EDUCATION

### COLUMBIA UNIVERSITY: Master of Science in Operations Research (Expected)

New York, NY

Sep 2017 – Dec 2018

- *Courses:* Deep Learning, Machine Learning, Reinforcement Learning (PhD class), Simulation, Stochastic Models, Optimization Models, Data Mining, Data Analytics
- *Teaching Assistant:* B9122 (PhD) Computing for Business Research – Grade students exams, Assist during recitations, Manage one-to-one advising in a class of 49 students
- *Course Assistant:* IEOR 4720 Deep Learning – Prepare TensorFlow code examples for lectures

### IFP SCHOOL: Master of Science in “Energy & Markets” (Dual degree with CentraleSupélec)

Paris, FR

Sep 2015 – Jun 2016

- Major in Economics applied to the Energy Sector

### CENTRALESUPELEC: *Diplôme d’Ingénieur Supélec*, equivalent to Master of Science

Paris, FR

Sep 2013 – Jun 2016

- Major in Electrical Engineering and Applied Mathematics

## PROFESSIONAL EXPERIENCE

### COLUMBIA UNIVERSITY NEW YORK PRESBYTERIAN:

New York, NY

*Research Assistant – Data Science – Tatonetti Lab*

Sep 2018 – Present

- Investigate using Python differential private models to enable anonymized clinical data sharing
- Diagnose a set of models used in clinical research to assess performance of private models

### NYU LANGONE HEALTH:

New York, NY

*Data Scientist (Part-time)*

Jun 2018 – Present

- Continue the research to improve the current patient discharge prediction model using TensorFlow
- Explore the optimization of surgery scheduling and operating rooms utilization (Pilot Program)

*Data Science Intern (Jun 2018 – Aug 2018)*

- Conducted research to build a capacity model to predict hospital bed availability for the next 72 hours
- Gathered the different databases from the hospital services, set-up the intra-day data acquisition process, built visualizations, engineered features and developed Graphic User Interface
- Delivered a product built in Python enabling bed staff to manage over 30,000 inpatients per year

### ENGIE INEO, Energy & Systems:

Paris, FR

*Deputy Project Manager – Oil and Gas department*

Jul 2016 – Jul 2017

- Budgeted the proposals during the tendering phases, average size: \$300K – \$12MM
- Performed web-scraping, API requests, data preprocessing and data analysis in Python

*Lead Engineer Intern (Summer 2015)*

- Designed the Polycom video conference architecture: Project Kaombo FPSOs (Total)

## RESEARCH EXPERIENCE

### COLUMBIA UNIVERSITY:

New York, NY

*Deep Portfolio Management – Reinforcement Learning – Supervised by Prof. Shipra Agrawal*

Sep 2017 – Dec 2018

- Implemented a Policy Gradient for portfolio management based on the (Jiang et al. 2017) paper
- Developed of the simulation environment using Python and the CNN using TensorFlow

*Capsules Network (CapsNet) – Deep Learning – Supervised by Prof. Ali Hirta*

- Implemented CapsNet model using TensorFlow and Google Cloud GPU computing with S&P 500 data

*DirectT Lab – Transportation Analytics – Supervised by Prof. Sharon Di*

- Analyzed real-world data to forecast churning of drivers and to cluster their lifetime value
- Built of data pre-processing, analysis and computation for MDP model using GeoPandas

*Spookie Kaggle Competition, Identify Horror Authors from Writings – Data Analytics*

- Built of NLP features, predictive models test and selection using Python (Scikit-learn, nltk)

## SKILLS

### COMPUTER

Python (Numpy, Pandas, Keras, Scikit-learn, TensorFlow, Flask, Tkinter), Gurobi, SQL, Matlab, LaTeX

### LANGUAGES

French (native language), Spanish (conversational)

### ACTIVITIES

Independent side projects (DataCompetitions, Real-time gas stations price monitoring tool development, Song lyrics automatic generator), Co-founded & Managed Supeduc: a student union for private tutoring