

ISMAEL LEMHADRI

Quantitative Researcher at Jump Trading. Statistics PhD from Stanford University.

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WORK EXPERIENCE

Jan 2022 – Present **Quantitative Researcher – Jump Trading**, *Jump Core Strategies, New York*

- Applying Machine Learning and Statistics to quantitative trading
- Quantitative Research (Python, Jax, PyTorch), Software Development (C++) and Performance Optimization

Feb 2024 – Present **LLM Consultant – Tiime**, *Paris, France*

- Researching, developing and productionizing state-of-the-art language models for a high-growth accounting firm
- Focusing on deploying, fine-tuning and grounding language models for accountancy

June – Sept 2021 **Research Intern – The Voleon Group**, *Berkeley, CA*

- Conducted and productionized state-of-the-art research on market impact using causal inference

June – Sept 2019 **Data Scientist Intern – Google**, *Mountain View*

- Designed and deployed novel Bayesian Optimization and AutoML pipelines for Ad experimentation
- Significantly improved certain Search Ad metrics in production

2017 **Research Intern – Jump Trading**, *London*

- Designed, analyzed and implemented agent-based stochastic models for market impact
- Won the **Best Internship in Financial Mathematics Award** at Ecole Polytechnique
- Paper published at *Market Microstructure and Liquidity (2021)*

EDUCATION

2019 – 2021 **Ph.D. in Statistics – Stanford University** *Stanford, CA*

- Doctoral Advisor: Prof. Robert Tibshirani

2017 – 2019 **M.S. in Statistics – Stanford University** *Stanford, CA*

- Minor in Computer Science - Artificial Intelligence track. GPA: 4.0/4.0

2014 – 2017 **B.S. in Applied Mathematics – École Polytechnique** *Palaiseau, France*

- Multidisciplinary B.S. – with a focus on *Applied Mathematics and Computer Science*.

HONORS & AWARDS

2019 **Stanford Graduate Fellowship in Science and Engineering** – Hewlett Family Fellow

2018 François Monahan Foundation PhD Fellowship

2017 **Ranked 5th/500** students at Ecole Polytechnique exit exam

2017 President of the Ecole Polytechnique International Amateur Piano Competition

2016 – 2017 **Top 10 Finalist** at the 2016 and 2017 editions of the Data Science Games, *Paris*.

SELECT PUBLICATIONS

2022 **LassoNet: A Neural Network with Feature Sparsity**

Ismael Lemhadri, Feng Ruan, Louis Abraham, Robert Tibshirani
Journal of Machine Learning Research, 2022

2022 **RbX: Region-based explanations of prediction models**

Ismael Lemhadri, Harrison H. Li, Trevor Hastie

2021 **Neural Networks with Feature Sparsity**

Ismael Lemhadri, Feng Ruan, Robert Tibshirani
AISTATS 2022

2020 **Market Impact in a Latent Order Book**

Ismael Lemhadri
Market Microstructure and Liquidity (2020)

2017 **Community detection in the stochastic block model**

Ismael Lemhadri, Youssouf Emine
SIAM Conference on Mathematics of Data Science (2020)

2016 **Rare-Event Estimation in Hawkes Processes with Applications to Twitter**

Ismael Lemhadri, Laurent Meunier

SKILLS

Programming Python (Jax, PyTorch, Numba), C++, R