ISMAEL LEMHADRI

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EDUCATION

2017 – 2020 Stanford University - Statistics PhD (GPA: 3.85/4.0) Stanford, CA

With a Minor in Computer Science - Machine Learning track

2014 – 2017 École Polytechnique Palaiseau, France

M.Sc. in Applied Mathematics (GPA: 3.96/4.0)

With a focus on Statistical Learning and Probability Theory

Multidisciplinary **B.Sc.** - intensive coursework in Applied Mathematics and Computer Science.

Class Rank: 5 /400+

2012 - 2014 Preparatory Program, Lycée Pasteur (GPA:3.93/4.0) Neuilly, France

Two-year program in advanced mathematics and physics in preparation for the nationwide

competitive examinations to the French Grandes Écoles.

WORK EXPERIENCE

2017 **Quantitative Trader Intern - Jump Trading International**, London and Chicago

(April-Aug) Developed and analyzed a new agent-based model for market impact.

Awarded the Best Internship in Financial Mathematics Award by Ecole Polytechnique.

2016 (Summer) Data Science Intern - Keyrus Capital Markets, Paris

Developed a Twitter sentiment-analysis framework and implemented a new trading strategy based on it.

Presented the project to financial partners in the process of Due Diligence.

2015 - present **Co-instructor in Mathematics and Statistics**

Led weekly oral examinations in Advanced Mathematics for first and second-year undergraduate students

preparing for the *Grandes Ecoles* entrance exams. Currently teaching several graduate courses.

RESEARCH EXPERIENCE

2017 Community detection in the stochastic block model

(Jan - Aug) Joint work with Youssouf Emin, Ecole Polytechnique

Devised a novel algorithm for community detection in graphs.

Awarded the Best Paper Award at the Junior Data Science School, Paris.

2016 **Positive polynomials and sums of squares**

(Sept - Dec) Undergraduate Research supervised by Stéphane Gaubert, Ecole Polytechnique

Studied a positivity criterion for real multivariate polynomials. Focused on the algorithmic complexity of positivity certificates.

2016 Twitter Feeds and Surge Modeling

(Spring) Undergraduate Research supervised by Emmanuel Gobet, Ecole Polytechnique

Used Hawkes Processes to compute the probability of a surge in Twitter traffic.

Developed and implemented innovative algorithms in Python using rare-event simulation techniques.

2016 C++ Project: Protein Structure Classification

(Spring) Supervisor: Prof. Frank Nielsen, Department of Computer Science

Contributed a C++ algorithm to the CASP Project (Critical Assessment of protein Structure Prediction).

2015 - 2016 Bitcoin Price Prediction

(Sept - May) Supervisor: Dr. Adil Reghai, Head Quant at Natixis Paris

Implemented a successful Bitcoin trading strategy in Python and validated its results through backtests.

SKILLS

LanguagesEnglish (TOEFL: 116/120), French (native), Spanish (fluent), Arabic (native)ProgrammingObject-Oriented Programming: Python, Java, C++Statistics: R

AWARDS AND HONORS

Fellowships Stanford Graduate Fellow, Monahan Fellow

Data Science Top 10 Finalist at the 2017 Data Science Game, Paris.

Piano 10 years of practice - President of the Ecole Polytechnique International Amateur Piano Competition