

Reda Arab

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Education

University of Cambridge

Cambridge

Master of advanced studies in Mathematical Statistics

2019-2020

Relevant coursework : Modern Statistical Methods, Statistical Learning, Causal Inference, Nonparametric Statistics, Topics in Convex Optimization, Stochastic Calculus, Advanced Probability

Ecole Centrale Paris (Paris-Saclay University)

Paris

M.Sc in Engineering, Applied Mathematics

2016-2019

Relevant coursework : Fundamental Mathematics, Probability, Statistics, Analysis of PDE, Machine Learning, Parallel Computing, Financial Risk Modelling

Paris-Saclay University

Orsay

B.Sc in Fundamental and Applied Mathematics. Formerly Paris-Sud University

2016-2017

Lycée Louis-le-Grand

Paris

*CPGE MPSI-MP**

2014-2016

A French specific two-year undergraduate program leading to a nation-wide competitive examination into the "Grandes Ecoles" (France's top Graduate Schools in Engineering)

Experience

University of Cambridge

Cambridge

Graduate Research Assistant. Supervised by Dr Leonardo Bottolo

June 2020-September 2020

- Application of Polya-Gamma density for highly dimensional count regression models

Societe Generale Securities

Tokyo

Financial engineer intern - Global Markets

August 2018-January 2019

- Analyzed and priced equity derivatives and hybrid structures (simulation, pricing, evaluation of risk)
- Developed and improved Python and Excel/VBA tools

Ministry of Education - Lycée Michelet

Paris

Oral examiner in Mathematics

2017-2018

- Prepared students who intended to pass Grandes Ecoles competitive examinations

Ecole Centrale Paris - MICS Laboratory

Paris

Undergraduate Research Assistant. Supervised by Professor Frederic Abergel

2016-2018

- Analyzed and implemented in Python trading strategies linked to autocorrelation and mean-reverting baskets

Ecole Centrale Paris

Paris

Teaching Assistant, Summer school

2017

- Taught Mathematics to international students, prepared teaching materials and marked tests

Skills

Computer languages: Python, R, C++ (Basic knowledge), VBA

Languages: French (Native language), English (Business proficiency)

Interests

Classical Guitar (Conservatory Certification)

Philosophy, Biographies

New technologies

Hiking, Cycling

Judo, qualified for the European Universities Championships 2020