

Anas Abdelhakmi

Institute of Operations Research & Analytics, NUS, Singapore, 117602
+65-9074-5390 | a.anas@u.nus.edu

EDUCATION

National University of Singapore

Ph.D candidate in Operations Research (GPA 4.8/5.0)

- Advisors: Andrew Lim, Jussi Keppo
- Thesis: Robust Learning and Hedging, and Data-Driven Decision Making

Singapore

08/2021 - Present

University Mohammed VI Polytechnic (UM6P)

MSc and BSc in Industrial Engineering & Management, with minor in Supply Chain Management (GPA 4.0/4.0)

- Coursework includes: *Operations Research, Advanced Probabilities, Statistics, Economics.*

Benguerir, Morocco

09/2018 - 09/2021

University Mohammed VI Polytechnic (UM6P)

Classes préparatoires: Mathematics, Physics, Computer Science (GPA 4.0/4.0)

- Intensive undergraduate programme with focus on advanced mathematics, physics, and computer science
- Rank: 1st /22

Benguerir, Morocco

09/2016 - 07/2018

RESEARCH INTERESTS

Methodologies: Data-driven Decision-making, Machine Learning, Stochastic Optimization, Optimal Control, Reinforcement Learning, Sequential Decision-making.

Applications: Financial Engineering, Inventory Management, Recommendation Systems.

PAPERS

Under-revision Journal Papers

1. **A Multi-Period Black-Litterman Model** with Andrew Lim
Major revision in *Operations Research*

Working Papers

1. **Personalized Learning in Partially Observable Environments** with Jussi Keppo and Hong Ming Tan
Ongoing work
2. **Bayesian Inventory Control with Unobserved Lost Sales and Hedging Opportunities** with Andrew Lim
Ongoing work
3. **Dynamic Asset Pricing and Allocation with Expert Forecasts** with Andrew Lim
Ongoing work

INDUSTRY EXPERIENCE

JP Morgan

Quant Research Mentorship Programme

Singapore

06/2024 - 09/2024

OCP Group

Consultant Intern

Casablanca, Morocco

04/2021 - 07/2021

AgriEdge (Business Unit of OCP Group)

Data Science Intern

Benguerir, Morocco

06/2020 - 09/2020

TEACHING EXPERIENCE

National University of Singapore, Teaching Assistant

DBA3803 - Predictive Analytics in Business

BDC6112 - Stochastic Processes

Singapore

01/2024 - 05/2024

08/2022 - 12/2022

EMINES - UM6P, Tutor

Tutored undergraduate students in advanced mathematics and physics

Tutored undergraduate students and underprivileged high school students in applied robotics

Benguerir, Morocco

02/2019 - 06/2019

01/2019 - 03/2021

AIIESEC, Robotics Teacher Volunteer

Tutored underprivileged high school students in applied robotics

Volos, Greece

Summer 2019

LEADERSHIP ACTIVITIES

FinHack Club

Benguerir, Morocco

Co-Founder and President

09/2020 - 03/2021

- Founded the FinHack Club, to spearhead the organization and execution of hackathons focusing on fintech innovations in Morocco
- Developed strategic partnerships with industry leaders to enhance participation and sponsorships

EMINES Technology Club

Benguerir, Morocco

President

06/2019 - 09/2020

- Taught Robotics and Computer Science on a weekly basis
- Supervised various Robotics projects, including: Mars rover, Drones, Autonomous robots, and 3D Printers
- Organized the 'National Robotics Competition' with more than 150 participants from all over the country

SERVICE AND OUTREACH

Session Chair: INFORMS Annual Meeting 2023.

Conference Organization: Analytics for X 2023, organized by NUS in Chongqing, China.

SELECTED TALKS

A Multi-Period Black-Litterman Model

- Quantitative Finance Workshop at Singapore Management University, July 2024, Singapore
- Mathematics & Decision Conference at UM6P, December 2023, Benguerir, Morocco
- IRIS Seminar at UM6P, December 2023, Benguerir, Morocco
- INFORMS, Applied Probability Society, June 2023, Nancy, France

Personalized Learning in Partially Observable Environments

- INFORMS Annual Meeting, October 2023, Phoenix, Arizona, US

SKILLS

Languages: *Fluent:* English. *Native:* French, Arabic.

Programming: Python, Java, JavaScript, C / C++, SQL PHP, HTML, CSS.

Software Tools: PyTorch, TensorFlow, Gurobi, Flask.

OUTSIDE ACTIVITIES

Beach Volleyball, Diving, Biking.

REFERENCES

Professor Andrew Lim

Business School, Department of Finance, and Institute of Operations Research and Analytics

National University of Singapore

andrewlim@nus.edu.sg

Professor Jussi Keppo

Business School and Institute of Operations Research and Analytics

National University of Singapore

keppo@nus.edu.sg