El Mahdi Khribch

Education

- 2022- **Ph.D. in Statistics and Data Analytics**, *Essec Business School*, Paris, France. Supervised by Pr. Pierre Jacob
- 2021 Master of Science: MVA, ENS Paris-Saclay, Paris, France.
 Relevant Coursework: Computational optimal transport, Convex optimization, Kernel Methods for machine learning, Computational Satistics
- 2020 Master of Science: Statistical Sciences, Oxford University, Oxford, UK.

 Relevant Coursework: Advanced Simulation Methods, Algorithmic Foundations of Learning,
 Advanced Topics in Statistical Machine Learning, Bayes Methods, Graphical models
- 2019 Year Abroad, Harvard University, Cambridge, USA.
 Relevant Coursework: Monte Carlo Methods, Non-Parametric Statistics, Time Series Analysis
- 2018 Master of Science: Master of science and executive engineering, *Mines-ParisTech*, Paris, France.

Relevant Coursework: Stochastic Processes, Probability Theory, Statistical Physics, Micro and Macroeconomics, Dynamic Systems and Control

Research Experience

Dissertation Thesis

2021 **On PAC Bayesian bounds: Faster rates in hostile grounds**, *Master's Dissertation*, Paris. France.

Extended a PAC Bayes inequalities and mutual information bounds to a class of heavy-tailed losses getting state-of-the-art fast rates.

Dissertation Thesis

2021 On mixing Times of Metropolized Algorithm with Optimization Step (MAO): A New Framework, *Master's Dissertation*, Oxford, UK.

Developed a new Algorithm from the class of Metropolis-Hasting Sampling Algorithms targeting a class of thin tailed distributions and derived non-asymptotic upper bounds on mixing times achieving state of the art results extending previous results obtained for MALA.

Research Assistant

2019 **Pricing American Options: The Feed Forward Neural Network approach**, *Research Assistant*, Harvard Department of Statistics.

Used Feed Forward Networks to approximate Stopping times and ran a Gaussian Process Regression to Solve the Backpropagation Problem.

Teaching Experience

- 2024 **Teaching Assitant**, *ENSAE*. Simulation and Monte-Carlo Methods.
- 2023 Teaching Assitant, ENSAE.
 Introduction to Stochastic Processes.

2023 **Teaching Assitant**, ENPC.

High dimensional Statistics course.

Skills

Softwares: Pyhton, R, LATEX, Java (Intermediate), Tensorflow, Pytorch

Languages

English: Bilingual

French: Native Speaker Arabic: Native Speaker

Spanish: Intermediate (European Union Reference Level B1)

Additional Information

Interests: Football, Basketball (Played in College level regional league)

Art: Cinema, Theater

Literature: Poetry, Member of debating club PSL University

Photography: Amateur photographer interested in modern architecture and natural landscapes