Abdollah Rida

Graduate Student at UC Berkeley (Fintech)

+33 668 638 044
(917) 442-8908
abdollah.rida@berkeley.edu
abdollahrida.github.io
abdollah-rida
AbdollahRida

Education

2019 – 2020 **MEng in IEOR (Fintech concentration)**, ***University of California, Berkeley***.
Machine/Deep Learning for Financial Engineering - Operations Research - Data Science

2016 – 2019 **Polytechnician Engineer Program**, ***École polytechnique***, BS/MSc.
Stochastic Calculus - Operations Research - Machine/Deep Learning - Statistics - Game Theory

Additional education through seminars in: Architecture, Private and Administrative Law, Public Finances, Market Research, Company and Injury Assessment.

Experience

April 2019 – August 2019 **Quantitative Researcher**, *BNP Paribas*, New York City, USA.
Quantitative Researcher/Data Scientist within the CIB RISK Independent Review and Control team:
- Built a challenger model for a Bank of the West Auto loan scorecard using Machine learning.
- Studied a challenger model for a Large Corporate Scoring/Probability of Default portfolio using advanced Manifold/Machine Learning techniques.
- Usage of cutting-edge model explanation techniques to improve model interpretability and promote the usage of Machine/Deep Learning for credit scoring.
- Review of the BNP Paribas' standards for model documentation and validation to adapt them for AI models.

June 2018 – Sept. 2018 **Assistant Model Risk Manager**, *BNP Paribas*, Paris, France.
Member of the RISK Independent Review and Control team (RISK IRC) tasked with studying new and innovative credit risk modeling solutions.
- Independent review of several used models. Model challenging using cutting-edge mathematical techniques.
- Study of several state-of-the-art methods and implementation within the BNP-Paribas framework.
- Study of a complete Machine Learning approach for credit scoring and probability of default prediction within BASEL II.

Skills

- **Computer Skills:** Programming and scripting in Python (pandas, scikit-learn, pytorch, tensorflow, keras, etc...) & R. Typesetting in LaTeX
- **Statistical/Stochastic modeling:** Time-series (ARMA, ARIMA, GARCH), Bayesian inference, Markov chains, point processes, stochastic calculus, and financial modeling. Past projects include time-series analysis of stock prices and research on market impact and trades high-frequency dynamics using Hawkes' processes.
- **Machine/Deep Learning:** Model building and data analysis using several cutting-edge algorithms (XGBoost, Convolutional Neural Nets, GANs, t-SNE, SHAP, etc...). Past projects include research on a regulation compliant machine learning credit scoring model, image recognition on medical data, and studies on solving stochastic/partial differential equations using neural networks.

Awards & Activities

Oct 2019 **Ecole Polytechnique**, *Research Internship Award*.
Given for my work at BNP Paribas' New York Offices. Awarded to the Master Research Thesis with the most positive and helpful impact for companies.

Oct 2018 **BNP Paribas**, *RISK IRC Seminar*.
Speaker. Led a 30 minutes presentation about Machine Learning for Credit Scoring and Probability of Default curve calibration. Presented my work in front of 70+ RISK experts from all over the world.

Jun 2018 **Oliver Wyman**, *Start Here 2018*.
Start Here 2018 finalist. Completed a business case study with three other teammates and presented our work in front of Managing Partners from Europe and USA in OW's New York City offices.