

Mehdi Arjoune

PhD Candidate in Lavoro, Sviluppo e Innovazione

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EDUCATION

- **Politecnico di torino** Turin, Italy
Bachelor in Mechanical Engineering *October 2013 - June 2018*
Courses: Applied mechanics, Machine design, Industrial plants and safety, Manufacturing processes, Science and technology of materials, Electrical engineering, Strength of materials
- **Università degli studi di torino** Turin, Italy
M.Sc in Stochastics and Data Science *October 2020 - October 2023*
Courses: Quantitative risk management, Computational methods for statistics, Complex networks, Functional analysis, Databases and Algorithms, Multivariate statistical analysis, Probability Theory, Stochastic modelling for statistical applications, Stochastic processes, Statistical Machine Learning, Stochastic differential equations

SKILLS SUMMARY

- **Languages:** Python, Visual basic, R, C, SQL, SAS, SPSS
- **Tools:** Microsoft office, MySQL, Rstudio
- **Soft Skills:** Leadership, Problem solving, Public Speaking, Time Management

EXPERIENCE

- **Fondazione Marco Biagi** Modena
PhD Candidate in Lavoro, Sviluppo e Innovazione *November 2024 - Now*
- **Sella Personal Credit** Torino
Credit Risk Management: Models Specialist *January 2024 - Now*
- **Decathlon Italy** Brandizzo
Logistics (Part-time) *April 2018 - August 2023*
 - **Design of a picking zone:** Design of the storing space for heteroclite merchandise and an optimised picking route.
 - **Inventory management:** Using Machine learning to model the cover rate: preventing over- and under- stock.

PROJECTS

- **Basel Credit risk model - Analysis under the Merton-Vasicek model of the different components of the risk contribution:** estimation of LGD, default probability and default correlation (May '23): -2pt 5pt
- **VaR calculation - Management of a portfolio composed of 2 equities with different CCY, 2 equity options and 1 FX swap and calculating the VaR by historical time series.** (May '23): -2pt -5pt
- **Value of Machine learning in supply chain - Using different machine learning algorithms to manage the stock arrival and expedition** (January '22): -2pt -5pt
- **Design of a warehouse in the north-west of Italy** (June '17): -2pt -5pt
- **Design of a double axe gear box** (December '16):

PUBLICATIONS

- **Thesis: Technology of metallic materials, Capacitive welding on C40 steel** (October '18): -2pt -5pt
- **Thesis: Optimal transport studied through Functional Analysis, exploring its applications in economics and computer science.** (October '23):

LANGUAGES

- Arabic - Mother tongue
- French - C2
- English - C2
- Italian - C1