

# AMINE RABOUN

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## SUMMARY

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I am a Ph.D. quantitative researcher currently working for ADIA, the sovereign wealth fund of Abu Dhabi. I am part of ADIA's quant team ("Q"), working on asset allocation (strategic and tactical horizons) and on alpha generation for systematic trading.

I use alternative and standard data, statistics (frequentist and Bayesian), and machine learning, mostly in the time series space. I develop Python tools for signal generation and portfolio construction.

## WORK EXPERIENCE

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### **ADIA - Quantitative Researcher & Developer**

*Abu Dhabi, June 2022 - Present*

- Define the multi-assets allocation framework (strategic and tactical) and portfolio construction
- Design systematic trading strategies
- Signal generation, modeling, and features analysis and data curation

### **International Monetary Fund - Consultant**

*Washington, April 2023 - Present*

- Mission with Central Banks : Technical assistance in liquidity forecasting, monetary framework, and calibration of monetary operations
- Development of Python open source packages [VaR FX Interventions](#), [forecast\\_combine](#)
- Teaching advanced modeling techniques at the Asian regional training institute. [Example of course website](#)

### **Euronext Paris - Index Structuring**

*Paris, October 2017 - June 2022*

- Design bespoke equity indices
  - serving as underlying portfolios for ETFs, Structured Product and Formula based funds
  - covering a large spectrum of thematic strategies (Fundamental Factors, Smart Beta, Alternative data based, ESG, PAB/CTB, SBT ...)
  - ranging from plain-vanilla free float market cap benchmarks to optimization-based strategies, managing turnover, transaction costs, factor and industry exposures
- Developed a Python-based platform for portfolio construction and strategies back-testing.
- Constructed the data infra-structured, and the ETL pipeline feeding the back-tester

### **Capital Fund Management - Alternative Beta lab**

*Paris, March - September 2017*

- Analyzed Asset Pricing Anomalies scalability after trading costs
- Filtered the Momentum factor from price returns using Kalman Filter

### **Kepler Cheuvreux - Equity Research**

*Paris, April - December 2016*

- Publication of a broker note entitled : Selecting the best price momentum strategy for your investment horizon
- Design systemic trading strategies on European Equity Markets based on statistical arbitrage, and peer-trading

## TEACHING

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## **FX Intervention Rules : A Risk-Based Framework**

*Singapore, April 2023*

IMF Consultant teaching central bankers (29 participants) at Singapore Training Institute (STI)

Package in Python and website course developed for the occasion with [Romain Lafarguette](#) : *course website* [PyPI link](#),

## **Strategies and Actors in Financial Markets**

*Paris-Dauphine, 2018 - Present*

Lectures for Msc Applied Mathematics, MASEF *course website*

## **EDUCATION**

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### **Paris-Dauphine, PSL Research University, LEDa**

Ph.D. thesis on Stock Market Liquidity : Transaction Costs, Crowding and Price Formation Process.

### **Ecole Polytechnique & UPMC (Paris VI)**

MSC Financial Mathematics and Probabilities (DEA EL Karoui-Pagès-Yor)

### **Télécom ParisTech, Paris Saclay University**

Engineering Degree in Applied Mathematics, and Computer Science

### **Lycée Reda Slaoui**

Preparatory program for the highly competitive entrance exams to the top French Engineering Schools "Grandes Ecoles"

## **PUBLICATIONS**

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### **Book :**

**Financial Markets in Practice, From Post-Crisis Intermediation to FinTechs.**

*World Scientific Publisher. with Lehalle, C. A. (2022).*

### **Academic Research :**

**Stock market liquidity and the trading costs of asset pricing anomalies**

*Université Paris-Dauphine Research Paper, (3380239) (2019). with Briere, M., Lehalle, C. A., Nefedova, T.*

**Modelling Transaction Costs When Trades May Be Crowded : A Bayesian Network Using Partially Observable Orders Imbalance**

*Machine Learning for Asset Management: New Developments and Financial Applications (2020): 387-430. with Briere, M., Lehalle, C. A., Nefedova, T.*

**Liquidity Provision and Market-Making in Different Uncertainty Regimes : Evidence from the COVID-19 Market Crash**

*Université Paris-Dauphine Research Paper, (3815169) (2021). with Briere, M., Lehalle, C. A.*

### **Broker Note :**

**Selecting the best price momentum strategy for your investment horizon**

*KeplerCheuvreux Dec 2016 Note*

## **SKILLS**

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**Languages :** English (*Fluent*), French (*Bilingual*), Arabic (*Native*)

**Computer Skills :** Python (including package deployment, testing, environment management, remote deployment)

**Financial Platforms :** Bloomberg, Refinitiv, Factset, Markit, Macrobond, Haver, JPMaQS.

## GRANTS

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Ph.D. Scholarship - French Ministry of Higher Education and Research.

Campus France Major-Excellence Scholarship for top ranked students in preparatory classes (ranked 15 in Morocco)

Presentation at highly ranked international conferences on Finance and Data Science.