

# Adel Cherchali

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25 years old, French

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## Education

- Since 2017 **PhD candidate in mathematical finance**, *CERMICS, Ecole des Ponts ParisTech*,  
Subject: "Numerical methods for the ALM" under the supervision of Aurélien Alfonsi.
- 2015-2016 **MSc Probabilities and Finance**, (*DEA El Karoui*), *ParisVI-Ecole Polytechnique*,  
with *Honours*.
- 2013-2015 **MSc Analysis and Probabilities**, *Paris-Dauphine University*, with *Honours*.
- 2012-2013 **BSc in applied mathematics**, *Paris-Dauphine University*.
- 2010-2012 **CPGE ECS**, *Lycée Jacques-Decour*, Paris.  
Preparatory classes : National competitive examination for admission to the French business school.

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## Work Experience

- 2017 **PhD Consulting**, *AXA France*, Nanterre.  
Partnership with the Asset and liability modelling team during the PhD
- 2017 **Quantitative analyst intern**, *CERMICS (ENPC)/AXA France*.  
Pre-PhD internship realized in partnership with the quantitative reseach team of AXA France in order to develop numerical methods for the computation of solvency capital requirement in a solvency II framework.
- 2016 **Research intern**, *EDF R&D*, Palaiseau.  
Subject: "Estimation of an exceedance probability using blockwise factor copula and adaptative stochastic kriging". End-of-year internship focused on Monte-Carlo simulation: Modelling high-dimensional binary data using factor copula, Rare event estimation (Splitting Multi-level), Risk measures (VaR, CVaR), Statistical learning (stochastic kriging).
- 2015 **Research intern**, *CEREMADE*, Paris-Dauphine University.  
Master thesis under the supervision of Mr Tan Xiaolu. Subject: "Probabilistic interpretation of non-linear PDE using branching processes".

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## Languages

French (mother tongue), English (fluent), German (intermediate level)

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## Computer Skills

R, C/C++, Matlab,  $\text{\LaTeX}$

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## Scholarship

- 2017 Grantee of the Axa Research Fund Doctoral fellowship for my PhD studies

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## Hobbies

Athletics, music, cinema.