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Current Affiliation

Quant Researcher

NY

February 2022 - Present

Two Sigma

Education

Princeton University

Princeton, NJ

Ph.D., Operations Research and Financial Engineering

September 2015 - August 2020

- Thesis: Semidefinite Representations in Semialgebraic Optimization and Dynamics-Oriented Learning

Ecole Polytechnique

Paris, France

B.S. and M.S. in Applied Mathematics and Computer Science

September 2012 - August 2015

Publications

- <u>Machine Learning and Automated Reasoning for Theory Discovery</u> (Joint work with C. Cornelio, S. Dash, ...). Submitted.
- <u>Piecewise-Linear Motion Planning amidst Static</u>, Moving, or Morphing Obstacles (Joint work with Jean-Bernard Lasserre and Vikas Sindhwani). International Conference on Robotics and Automation, 2021.
- On Sum of Squares Representation of Convex Forms and Generalized Cauchy-Schwarz Inequalities. SIAM Journal on Applied Algebra and Geometry, 4(2), 377400, 2020.
- <u>Learning Dynamical Systems with Side Information</u> (joint work with A. Ahmadi). Proceedings of Machine Learning Research vol 120:110, 2020.
- Time-Varying Semidefinite Programs (joint work with A. Ahmadi). Mathematics of Operations Research, 2020.
- On Algebraic Proofs of Stability for Homogeneous Vector Fields (joint work with A. Ahmadi). IEEE Transactions on Automatic Control 65.1: 325-332, 2019.
- <u>Teleoperator Imitation with Continuous-time Safety</u> (joint work with J. Varley and V. Sindhwani). In the Proceedings of the Robotics: Science and Systems (RSS), 2019.
- A Globally Asymptotically Stable Polynomial Vector Field with Rational Coefficients and no Local Polynomial Lyapunov Function (joint work with A. Ahmadi). Systems & Control Letters 121: 50-53 2018.

Selected Talks

• Algebra and Geometry of Polynomials: Theory and Applications

- Keynote Speaker at the Canadian Undergraduate Mathematics Conference Queens University, Canada 2019.

On Sum of Squares Representation of Convex Forms and Generalized Cauchy-Schwarz Inequalities

- Oberwolfach Research Institute for Mathematics

Oberwolfach, Germany 2020

- Laboratory for Information & Decision Systems

MIT, MA 2020

- "Geometry of Real Polynomials, Convexity and Optimization" Workshop

Banff, Canada 2019

• Learning Dynamical Systems with Side Information

- Learning for DynamIcs & Control

Berkeley, CA 2020.

• Time-Varying Semidefinite Programs

- Internal MURI Workshop

Austing, TX 2019

- MOPTA

Bethlehem, PA 2019

- ISMP

Bordeaux, France 2018 Arlington, VA 2018

AFOSR, Dynamics and Control Program ReviewINFORMS Annual Meeting

Houston, TX 2017

- SIAM

Pittsburgh, PA 2017

• Algebraic Proofs of Stability: Review and Converse Results

- Multidisciplinary Optimization Seminar

Toulouse, France 2019

- SIAM DS19

Snowbird, UT 2019

- "Optimal Power Flow Problem and Stability Assessment of Power Systems" workshop

Paris, France 2018

Awards

- IBM Herman Goldstine Postdoctoral Fellowship in Mathematical Sciences (2020-2021)
- Honorable mention in the 2019 INFORMS Optimization Society Student Paper Prize Competition
- Best Poster Award of the Princeton Day of Optimization (2018)
- French Governments Major-Excellence Scholarship (2012)

Industry Experience

Herman Goldstine Memorial Postdoctoral Fellow

Westchester County, NJ

IBM Thomas J. Watson Research Center

September 2020 - Feb 2022

(The Goldstine Fellowship is awarded annually to at most two candidates in all areas of mathematical and computer sciences.)

Google

New York, NY

Google Brain Team - Intern

June 2018 - September 2018

- Developed a framework for imitation learning with stability guarantees

Susquehanna International Group

Philadelphia, PA

Quant. Research - Intern

June 2016 - August 2016

Mars 2015 - August 2015

- Collaborated with the Options Team to automate corrections to short term volatility predictions

JPMorgan
Quant. Research - Intern

London, UK

- Improved the accuracy of the Exotic Rates pricing system

- Reduced the risk analysis software process time by a factor of **2.5**

Infosys

Hyderabad, India

Software Engineer - Intern

June 2014 - August 2014

 Developed a web security scanner that analyzes the content (DOM elements) of a web page and monitors HTTP traffic to enhance the security against XSS and CSRF attacks

Professional Activities

Program committee for the 3rd Conference on Learning for Dynamics and Control

ETH Zurich, 2021

Reviewer for Operations Research and Mathematical Programming journals

Session Organizer

INFORMS 2019

Volunteer Math Expert in the Julia Robinson Math Festival

Princeton University 2018

Volunteer in the Princeton Day of Optimization

Assistant in Instruction

Princeton University

- Graduate level course in Advanced Optimization

Spring 2017

- Sophomore level course in Fundamentals of Statistics

Spring 2016

- Junior level course in Computing and Optimization for the Physical and Social Sciences

Fall 2016 & 2017

Skills

Programming: Python, C++, Matlab, Julia

Languages: English (Highly proficient), French (Bilingual), Arabic (Bilingual)

Extracurricular Activities:

- Head of IT staff of X-Projets (Junior enterprise of Ecole Polytechnique)
- Attended London Model United Nations conference and acted as a delegate from Turkey: Collaborated with a working group to create a comprehensive paper on Middle East crisis