YOUSSEF OUAZZANI CHAHDI

+33 6 09 65 82 67 ⋄ youssef.ouazzanichahdi.pro@gmail.com ⋄ My personal page

EDUCATION

CentraleSupélec — Ph.D., Applied Mathematics
February 2024 — October 2026 *Paris, France*

- ***Ph.D. thesis:*** *From Order Flow to Optimal Execution: A Point Process Theory of Market Impact.*
- *Supervisors:* ***Mathieu Rosenbaum*** *and* ***Damien Challet****.*

École Polytechnique, Sorbonne Université — M.Sc, Probabilities and Finance — GPA 4/4
September 2022 — September 2023 *Paris, France*

IAE Grenoble — M.Sc, Advanced Quantitative Methods — Valedictorian
September 2021 — September 2022 *Grenoble, France*

Grenoble INP ENSIMAG — MEng, Financial Mathematics — Valedictorian
September 2019 — September 2022 *Grenoble, France*

PROFESSIONAL EXPERIENCE

Graduate student under D. Challet and M. Rosenbaum — CentraleSupélec
February 2024 — September 2026 *Paris, France*

GTS, Global Trading Systems — Quantitative Researcher, Index Arbitrage
April 2023 — October 2023 *Paris, France*

Mazars — Quantitative Analyst intern
April 2022 — September 2022 *Paris, France*

Caisse de Dépôt et de Gestion Capital — Risk Management intern
June 2021 — August 2021 *Rabat, Morocco*

PUBLICATIONS AND WORKING PAPERS

1. **Passive market impact: A Point process approach (2024)** **Finance and Stochastics**
   Y. Ouazzani Chahdi, M. Rosenbaum, G. Szymanski.

2. **Trading with market resistance and concave price impact (2026)** **Submitted**
   N. De Carvalho, Y. Ouazzani Chahdi, G. Szymanski.

3. **A unified theory of order flow, market impact and volatility (2026)** **Submitted**
   J. Muhle-Karbe, Y. Ouazzani Chahdi, M. Rosenbaum, G. Szymanski.

4. **Exact conditional simulation of Point processes: Application to pathwise market impact estimation (2026)** **Submitted**
   J. Leclère, Y. Ouazzani Chahdi, M. Rosenbaum, G. Szymanski.

5. **The long memory of volatility is caused by traders heterogeneity (2026)** *Working paper*
   D. Challet, Y. Ouazzani Chahdi.

TEACHING AND MENTORING

Grenoble École de Management — M.Sc. level
2027 *Paris, France*

Lecture in Quantitative Methods for Finance.

CentraleSupélec — M.Sc. level
2024 — 2026 *Paris, France*

Exercises in Statistical Analysis of Financial Markets, Time Series, and Agent-based models.

ENSAE — Bachelor level
January 2025 — April 2025 *Paris, France*

Lecture and Exercises in Programming in Python.

ESILV Graduate School of Engineering — M.Sc. level
2024 — 2026 *Paris, France*

Lecture and Exercises in C++ for finance and Advanced probabilities.

École Polytechnique — Bachelor's thesis supervisor
2024 — 2025 *Paris, France*

Co-supervised Karel Moryoussef for his bachelor's thesis "Inference Methods for Rough Volatility".

HONORS AND AWARDS

Recipient of the Susquehanna-BFS Junior Scholar Award for most oustanding paper — Bachelier World Congress 2026

Recipient of the Peter Carr Memorial Award for PhD research — Quantminds 2025

Recipient of the French Government Excellence Scholarship 2019

Recipient of the Moroccan Government Major-Excellence Scholarship for French studies 2019

CONFERENCES AND SEMINARS

10th edition of London-Paris Bachelier Workshop 2026 Paris, France
Institut Louis Bachelier

13th Bachelier World Congress 2026 Bologna, Italy
University of Bologna

Quantitative Finance Conference 2026 Singapore
National University of Singapore

Séminaire Bachelier 2026 Paris, France
Institut Louis Bachelier

Quantitative Finance Summer School 2026 Singapore
National University of Singapore

Séminaire des doctorants du MICS 2026 Paris, France
CentraleSupélec

The 13th Days of Econometrics for Finance 2026 Rabat, Morocco
Mohammed V University

Workshop on Recent Advances in Extreme Value Analysis 2026 Rabat, Morocco
Mohammed V University

New Trends in Quantitative Finance: Theory and Practice 2026 Shanghai, China
Shanghai Jiao Tong University

Risks Forum 2026 Paris, France

Financial Econometrics Workshop 2026 Toulouse, France
Toulouse Business School

Quantminds International 2025 London, UK

Summer School on Machine Learning and Quantitative Finance 2025 London, UK
Imperial College London

Séminaire de recherche CentraleSupélec 2025 Paris, France
CentraleSupélec

VCMF 2025 - Vienna Congress on Mathematical Finance Vienna, Austria
WU Vienna

ML/Fin Workshop 2024 Aussois, France
Centre Paul Langevin

Research day Capital Fund Management 2024 Paris, France

TECHNICAL STRENGTHS

Computer languages & Tools	`C/C++`, Python, C#, Git, LaTeX.
Languages	English (Fluent), French (Fluent), Arabic (Native), Spanish (Intermediate), Simplified Chinese (Beginner).