

# OMAR SKALI LAMI

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## EDUCATION

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### MASSACHUSETTS INSTITUTE OF TECHNOLOGY

Cambridge, MA

*Doctor of Philosophy in Operations Research*

2018-2022

- Advisors: Profs. Dimitris Bertsimas and Georgia Perakis
- Recipient of the Robert B. Guenassia Award 2019
- Cross-registered at Harvard University in Statistics and Computer Science
- Relevant Coursework: Machine Learning Under a Modern Optimization Lens, Mathematical and Nonlinear Programming

*Master of Business Analytics, Sloan School of Management*

2016-2017

- Awarded the MIT Dean's Fellowship for outstanding academic record, personal achievements and professional promise and the MBAn Academic Achievement Award for outstanding academic achievement and contribution to the MIT community overall
- Relevant Coursework: Machine Learning, Applied Probability, Optimization Methods, Data Mining, Robust Optimization
- Ranked 1<sup>st</sup> (GPA: 5.0/5.0)

### ÉCOLE CENTRALE PARIS

Paris, France

*Master of Science in Applied Mathematics*

2014-2016

- Awarded the National Merit Scholarship by the Moroccan Ministry of Higher Education and Scientific Research
- Relevant Coursework: Real Analysis, Advanced Statistics, Advanced Probability, Financial Risk Modeling, Advanced Econometrics, Partial Differential Equations, Stochastic Modeling, Discrete Optimization, Software Engineering, Quantum and Statistical Physics
- First Prize of the Centrale Paris Business Games 2016 and the Centrale Paris Innovative Project 2015 (500+ participants)
- Top 3% (GPA: 4.1/4.3)

### LYCÉE LOUIS-LE-GRAND

Paris, France

*Mathematics, Physics, Computer Science*

2012-2014

- Preparation study for highly selective entrance exams to French Grandes Écoles
- Teaching Assistant in Advanced Mathematics for final-year students
- Top 1% (GPA: 4.0/4.0)

## EXPERIENCE

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### MASSACHUSETTS INSTITUTE OF TECHNOLOGY

Cambridge, MA

*Doctoral Research Assistant*

2018-Present

- Research Interests: predictive and prescriptive analytics, Bayesian statistics, optimization under uncertainty and real-time optimization, with application in healthcare, pricing and revenue management and supply chain management
- Recipient of the INFORMS Pierskalla Best Paper Award 2020, and the INFORMS Innovative Application in Analytics Award 2021

### MCKINSEY & COMPANY

Boston, MA

*Data Scientist, QuantumBlack*

2017-2018

- Helped clients use advanced analytics and optimization to make transformative and sustainable performance improvement
- Built an innovative online clustering algorithm for detecting and solving systemic issues 40% faster for a leading engine manufacturing company, avoiding 7K customer repairs and saving \$8.5M in cost weekly
- Accompanied the digital and analytics transformation of a S&P 500 industrial machinery company; participated in its analytics capacity building by leading and training 5 data scientists over a 3-month period

*Summer Intern, Advanced Analytics Solutions*

Summer 2017

- Created an unsupervised vector-based approach for topic extraction from unlabeled text data using co-occurrence networks

### NASDAQ INC.

Cambridge, MA

*Analytics-Lab Team Member*

Fall 2016

- Partnered with the Nasdaq Trading and Markets Services team to develop algorithms predicting relative stock drivers
- Implemented and trained SVMs and custom Neural Networks to analyze trends in stock market across a 5-year period

### KARETIS

Paris, France

*Data Scientist Intern*

Summer 2016

- Developed machine learning models to optimize the commercial strategy of a leading bio-pharma company

### ÉCOLE NORMALE SUPÉRIEURE PARIS-SACLAY

Cachan, France

*Research Assistant, Center for Mathematical Studies and their Applications*

Fall 2015

- Designed new mathematical representations of time series for statistical learning, resulting in reduction in error by 12%
- Built a clustering model for human brain activity during sleep with the best accuracy (91%) of the department

## ADDITIONAL INFORMATION

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- Programming Skills: Python, R, Julia, OCaml, Excel, PowerPoint, Access (Expert), Java, SQL, VBA, Scilab (Familiar)
- Languages: English, French, Arabic (Fluent), Spanish (Intermediate)
- Gold Medal (1<sup>st</sup>) in Casablanca Mathematical Olympiads 2012 and 2<sup>nd</sup> Place Winner of the Citadel Data Open 2020 and 2021