

# 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
- Relevant Coursework: Machine Learning Under a Modern Optimization Lens, Mathematical and Nonlinear Programming

*Master of Business Analytics, Sloan School of Management*

2016-2017

- Awarded MIT Dean's Fellowship for outstanding academic record, personal achievements and professional promise and MBAn 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, 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

## 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

### 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 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*

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