Nayel Bettache

 $\begin{array}{c} \text{nayelbettache.github.io/} \\ \boxtimes \quad \text{nayel.bettache@ensae.fr} \end{array}$

ACADEMIC EXPERIENCE

PhD Candidate at CREST

Palaiseau, France

Under the supervision of Cristina Butucea.

High dimensional statistics, Matrix-valued time series, Topic Models.

Since Sep. 2021

Visiting Researcher at Harvard University

Cambridge, United States

Invited by Tracy Ke.

Topic Models, Time Series.

April-May 2023

Visiting Researcher at Cornell University

Ithaca, United States

Invited by Florentina Bunea.

Topic Models, Optimal Transport.

May 2023

Palaiseau, France

Graduate Researcher at CREST

Under the supervision of Cristina Butucea.

High dimensional regression, Tensor decomposition, Convex optimization.

Jan. 2021 –Aug. 2021

EDUCATION

ENSAE IP Paris: M.Sc Statistics and Learning

2017 - 2020

Ecole Polytechnique M.Sc DataScience

2019 - 2020

Institution Aux Lazaristes: Classes Préparatoires MPSI-MP

2014-2017

Publications

- [1] N. Bettache and C. Butucea, "Two-sided matrix regression", arXiv preprint arXiv:2303.04694, 2023.
- [2] **N. Bettache**, C. Butucea, and M. Sorba, "Fast non-asymptotic testing and support recovery for large sparse toeplitz covariance matrices", *Journal of Multivariate Analysis*, 2022.

TEACHING

Since Jan. 2021

Measure Theory, Probability Theory, Convex Optimization, Statistical Learning, Linear Algebra, Statistics.

• Mathematics Oral Examiner at Lycée Michelet

Sep. 2018 –Apr. 2020

Providing weekly examinations to second year students preparing nationwide competitive exams.

Professional Experience

BNP PARIBAS CIB: Quantitative Research Internship

London, United Kingdom

Under the supervision of Philippe Amzelek.

Knowledge Graph Embedding: Query2box implementation with Pytorch Lightning.

Jul.2020 -Dec. 2020

Paris, France

ADVESTIS: Quantitative Research Internship

Under the supervision of Christophe Geissler.

Machine Learning for Cross-Asset Portfolio Optimisation.

Jun. 2019 -Oct. 2019

CREST: Research Intern

Palaiseau, France

Under the supervision of Cristina Butucea.

LASSO Procedures for High-Dimensional Regression under Sparsity Assumptions.

Jun. 2018 -Sep. 2018

GRANTS

• Junior Scientific Visibility: Fondation Mathématique Jacques Hadamard (2300€)

2023

Talks

• Talks: PhD Student Day, CREST (2022 & 2023), Stat300 Seminar, Harvard (2023)