

# Anas Abdelhakmi

Institute of Operations Research & Analytics, NUS, Singapore, 117602  
anasabdelhakmi.github.io | +65-9074-5390 | a.anas@u.nus.edu

## EDUCATION

### National University of Singapore

Ph.D candidate in Operations Research

Singapore  
08/2021 - Present

- Advisors: Andrew Lim, Jussi Keppo
- Thesis: Learning and Robustness in Data-Driven Sequential Decision-Making

### University Mohammed VI Polytechnic (UM6P)

MSc and BSc in Industrial Engineering & Management, with minor in Supply Chain Management (GPA 4.0/4.0)

Benguerir, Morocco  
09/2018 - 09/2021

- Coursework includes: Operations Research, Advanced Probabilities, Statistics, Economics.

### University Mohammed VI Polytechnic (UM6P)

Classes préparatoires: Mathematics, Physics, Computer Science (GPA 4.0/4.0)

Benguerir, Morocco  
09/2016 - 07/2018

- Intensive undergraduate programme with focus on advanced mathematics, physics, and computer science
- Rank: 1<sup>st</sup> /22

## RESEARCH INTERESTS

**Methodologies:** Applied Probability; Dynamic Optimization; Stochastic Control; Distributionally Robust Optimization.

**Applications:** Sequential Decision-Making under Uncertainty; Data-Driven Dynamic Models; Optimal Stopping & Sequential Search; Portfolio Allocation; Inventory Management; Personalized Learning Systems.

## PAPERS

*Published or Forthcoming Journal Papers*

1. **Dynamic Black-Litterman** with Andrew Lim  
Accepted in *Operations Research*

*Under Revision or Working Papers*

1. **Dynamic Factor Models with Forward-Looking Views** with Andrew Lim.  
Under review in *Management Science*
2. **When Worst-Case Isn't Robust: On the Limitations of Distributionally Robust Formulations in Secretary Problems** with Andrew Lim. In preparation for submission to *Management Science* (Manuscript available upon request)
3. **Brownian Bridge From Noisy Observations** with Andrew Lim  
Working paper
4. **Personalized Learning in Partially Observable Environments** with Jussi Keppo and Hong Ming Tan  
Ongoing work (with industry partner)

## INDUSTRY EXPERIENCE

### J.P. Morgan

Quant Research Mentorship Programme

Singapore  
Summer 2024

### Singapore Airlines (SIA)-NUS Corp Lab

Lead for Recommendation Systems Modeling

Singapore  
01/2022 - Present

### OCP Group

Consultant Intern

Casablanca, Morocco  
03/2021 - 08/2021

## TEACHING EXPERIENCE

### Decision Analytics using Spreadsheets - NUS DAO1704

Instructor, Undergraduate core module, 58 Students

08/2024 - 12 / 2024

### Predictive Analytics in Business - NUS DBA3803

Teaching Assistant, Undergraduate core module

01/2024 - 05/2024

### Stochastic Processes - NUS BDC6112

Teaching Assistant, PhD core module

08/2022 - 12/2022

## SELECTED TALKS

---

### When Worst-Case Isn't Robust (Job Market Paper)

- [Upcoming Job Market Talk] INFORMS Annual Meeting, October 2025, Atlanta, US ([Job Market Showcase Cluster, Sunday October 26, 8am, Session title: Machine Learning and Applied Probability Job Market Session](#))
- Singapore Analytics and Operations Management Day, Singapore, October 2025
- NUS Next-Gen Scholar's Symposium, September 2025, Singapore
- INFORMS International Meeting, July 2025, Singapore
- INFORMS Applied Probability Society, July 2025, Atlanta, US
- MSOM Conference, June 2025, London, UK

### Dynamic Factor Models with Forward-Looking Views

- Quantitative Finance Workshop at Singapore Management University, July 2025, Singapore
- INFORMS International Meeting, July 2025, Singapore
- INFORMS Annual Meeting, October 2024, Seattle, US

### Dynamic Black-Litterman

- INFORMS APS Market Showcases, October 2024, Seattle, US
- Quantitative Finance Workshop at Singapore Management University, July 2024, Singapore
- Mathematics & Decision Conference at UM6P, December 2023, Benguerir, Morocco
- IRIS Seminar at UM6P, December 2023, Benguerir, Morocco
- INFORMS, Applied Probability Society, June 2023, Nancy, France

### Personalized Learning in Partially Observable Environments

- INFORMS Annual Meeting, October 2023, Phoenix, Arizona, US

## SKILLS

---

**Languages:** *Fluent:* English. *Native:* French, Arabic.

**Programming:** Python, Java, JavaScript, C / C++, SQL PHP, HTML, CSS.

**Software Tools:** PyTorch, TensorFlow, Gurobi, Flask.

## OUTSIDE ACTIVITIES

---

Beach Volleyball, Diving, Biking.

## REFERENCES

---

### Professor Andrew Lim

Business School, Department of Finance, and Institute of Operations Research and Analytics  
National University of Singapore  
[andrewlim@nus.edu.sg](mailto:andrewlim@nus.edu.sg)

### Professor Jussi Keppo

Business School and Institute of Operations Research and Analytics  
National University of Singapore  
[keppo@nus.edu.sg](mailto:keppo@nus.edu.sg)

### Associate Professor Zhenyu Hu

Business School and Institute of Operations Research and Analytics  
National University of Singapore  
[bizhuz@nus.edu.sg](mailto:bizhuz@nus.edu.sg)