# Hazem Krichene

*PhD Student in Finance - Engineer in Economics and Management Science*

*23 avenue des martyrs*
*2068 Ben Arous, Tunisia*
*+216 22 863 777*
*krichene.hazem@gmail.com*
*29 ans*

## Education

2013 – 2016 **PhD Management Science**, *Institut Supérieur de Gestion de Tunis*, Tunisia.
Quantitative Finance - Expected Graduation June 2016

2011 – 2013 **Master's Degree**, *Ecole Polytechnique de Tunisie*, Tunisia.
Economics and Econometrics Modeling

2007 – 2010 **Engineer's Degree**, *Ecole Polytechnique de Tunisie*, Tunisia.
Economics and Management Science

2005 – 2007 **Higher School Preparatory Classes**, *Institut Préparatoire aux Etudes d'Ingénieur de Tunis*, Tunisia.
Major of the National Competition - Physics and Chemistry

2005 **Bachelor's degree**, *Lycée Mourouj I*, Tunisia.
High honours Baccalaureate in Mathematics

## Professional Experience

September 2010 Mai 2012 **Business Analyst**, *Banque Internationale Arabe de Tunisie*, Tunis, Tunisia.
Business dashboard implementation using .Net framework and Oracle database: Follow the relevant performance commercial indicators of the bank.

June 2012 January 2015 **Asset Liability Manager**, *Banque Internationale Arabe de Tunisie*, Tunis, Tunisia.
- Analysis of the bank financial statements,
- Statistical modeling of the deposit dynamic,
- Analysis of Static/Dynamic Maturity and Liquidity gap,
- Liquidity risk management.

January 2015 Today **Senior Planner**, *Banque Internationale Arabe de Tunisie*, Tunis, Tunisia.
- Business plan elaboration,
- Forecasting the financial and commercial results.

## Research Experience

International Conference: PAAMS 2015 H. Krichene and M-A. El-Aroui: Behavioral and Informational Agents-Based Modeling and Simulation of Emerging Stock Markets, Trends in Practical Applications of Agents, Multi-Agent Systems and Sustainability Advances in Intelligent Systems and Computing (Springer) Volume 372, 2015, pp 3-10

PhD Project (2013-2016) Understanding Immature Stock Markets Microstructure Based on Multi-Agents Simulation: Information Transparency and Immature Stock Markets Quality

Master Project (2012-2013) Comparative Analysis Between the SVAR and the B-SVAR Modeling Approaches: Application on the Monetary Policy of Tunisia

Graduation Project (2010) Modeling Systemic Risk and Inter-Bank Market Avalanche Based on Network Theory, Chair de Finance Quantitative, Ecole Centrale Paris, France

Engineer Project (2009) Analysis of the Tunisian Macroeconomic Policy Based on SVAR Modeling, Institut Tunisien de la Compétitivité et des Etudes Quantitatives, Tunisia

## Professional skills

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| Research interest | Agents-Based Modeling, Econometrics, Financial Risk, Derivatives, Stock Markets |
| Programing language | C, C++, C#, Python, PHP, CSS |
| Database | MySQL, Oracle |
| Scientific Software | R, Matlab, Stata, Eviews |
| Other Software | Microsoft office (Word, Excel, Access), Adobe Photoshop |
| Language | English (Professional English), French (Fluent), Arabic (Native) |

## Miscellaneous

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| Reading | Philosophy (F. Nietzsche, E. Kant, G. Bachelard, E. Cioran, El-Ghazali, Krishnamurti, A. Camus, A. Schopenhauer), Philosophical Novel (A. Camus, Voltaire, K. Gibran, P. Coelho), Tragedy (K. Gibran, W. Shakespeare). Favorite books: Thus Spoke Zarathustra, Sophie's World, The Wisdom of Life |
| Sport | Taekwondo (Black belt $1^{st}$ degree), Running (Half-Marathon), Hiking (Member of the Tunisian Association of Hikers - Highest summit, 3726 MASL, Rinjani Volcano Lombok), Whitewater Rafting (Grade 2) |
| Traveling | Backpacking tripper. Interest: Culture, Nature and Meeting People. Visited Countries: Indonesia, Argentina, Turkey, France, Italy, Spain, Czech republic, Austria, Holland |
| Photography | Amateur Photographer. Interest: landscape photography, local people and peasant portrait |
| Cinema | Art films, independent films, short films, classic TV series (Sopranos, Six Feet Under, The Wire...) |
| Music | Classic music, jazz, blues, classic country, classic rock |