

# EL MAKHROUT Youssef

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Born in 1995

Single



## Profile

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Holder of a Research Master 2 in Applied Economics: financial market engineering at the University of Lorraine, now I'm a PhD student in Economics at the University Savoie Mont blanc- IREGE.

I have theoretical, technical and practical skills concerning: Econometrics, Econometrics of Climate change, Theoretical modelling, Macroeconomics, Microeconomics, nonlinear modelization, DSGE model, VAR model, Spectral and wavelet analysis, Carbon Market, Energy and Electricity Market...

## Diplomas

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2021-2024  
Annecy- France

PhD in Economics: Households Heating and electricity: Towards a new economic model  
**Université Savoie Mont Blanc -IREGE**

2019-2020  
Nancy- France

Master 2 in Applied Economics Financial market engineering (in English)  
**Université de Lorraine -UFR Nancy**

2018-2019  
Casablanca -Morocco

Master 2 in Actuarial Science and Finance  
**National School of Business and Management Casablanca**

2017-2018  
Casablanca -Morocco

Master 1 in Actuarial Science and Finance  
**National School of Business and Management Casablanca**

2016-2017  
Casablanca -Morocco

Master 1 in Management and sport Governance  
**National School of Business and Management Casablanca**

2013-2016  
Khouribga -Morocco

Bachelor degree in Economics and Management  
**University Hassan1 Khouribga**

2012-2013  
Bejaad -Morocco

Baccalaureate in Chemistry and Physics  
**EL Farabi High school**

## Experiences

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07/12/2020  
31/07/2024  
Faulquemont France

### **Viessmann France | Project Manager**

As part of my doctoral thesis, I am a project manager at Viessmann France where I work on my research subject "Households heating and electricity towards a new economic model "in the value-added service. I contribute on the various urgent needs of the company: forecasting of energy and electricity price, modeling the carbon and renewable energy market, forecasting the evolution of interest rates, creation of value added for the company...

01/01/2019  
30/06/2019  
Casablanca Morocco

### **Attijariwafa Bank | ALM Analyst**

Internship in Asset Liability Management: Liquidity Risk Modeling of the flow of sight deposits using ARCH GARCH models and ALM models (Selvaggio...), Calculates LCR and NSFR Ratios, Static and Dynamic Flows, Construction of sight deposit and term deposit databases, Monthly and Quarterly reports for comities ...

01/06/2018  
31/08/2018  
Casablanca Morocco

### **BNP Paribas| Assistant ALM Analyst**

Internship in Asset Liability management: Exchange Risk and interest rate risk Value At Risk for Credit Risk.

01/06/2015  
31/08/2015  
Khouribga -Morocco

### **Agricultural Credit | Discovery Internship**

Internship in Customer Management, checking credit fields

## Research Project

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- Spectral and Wavalet analysis for climatic and economic time series: About a relationship between climate, Carbon dioxide emissions and Economic Growth (2020).
- Temperature dynamics in the very long run: Nonlinear modelization with STAR GARCH ... models (2020).
- Multivariate analysis and data mining of financial time series Interest Expense by industry quarterly not seasonally adjusted: PCA, MFA and HAC of variables and individuals (2019).
- Modélisation de l'écoulement des dépôts à vue dans le cadre d'une gestion de risque de liquidité par l'approche ALM cas Attijariwafa Bank (2019).

## Conferences and Events

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- 4 Sun Scientific Solar Summer School: From Solar Cells to cities Pluridisciplinary Approaches-Graduate School Solar Academy (19-23 October, Bourget du lac, France).
- Soutenance de thèse de doctorat de Gaye Del LO sous le thème : Essais sur l'Analyse Économique de la Dynamique des Énergies Renewables (Université de lorraine- Nancy, Décembre 2019).
- Soutenance de thèse de doctorat de Camille Ait Youcef sous le thème : l'influence des marchés financiers sur la dynamique des prix des produits agricoles. (Université de Lorraine- Nancy, December 2019).
- Summer School: Artificial Intelligence for Smart Cities: Education, Finance and Health (Marrakech, June 2019).
- La 7 ème Édition du congrès international CIMPSO : TIC et intelligence économique (université Hassan 2 et ENCG Casablanca 2019).
- L'application de l'intelligence artificielle dans le monde de l'entreprise (ENCG Casablanca, 2019).
- Journée d'actuariat et finance : Initiation à la bourse, Marchés financiers : blé, café et pétrole (membre d'organisation et vice-président du club Cactu'f).
- Colloque International : Gestion des risques et d'innovation des organisations (ENCG Casablanca, Décembre 2017).

## Skills

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### **Software:**

MATLAB, Python, Eviews, R, VBA, Stata, Latex.

### **Personal:**

Serious, Dynamic, initiative, persistent, team work.

## Languages

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**French:** Fluent

**English:** Fluent

**Arabic:** Mother Language