

Mohamed NDAOUD

Professeur assistant

Department: Information Systems, Decision

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ESSEC Business School

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RESEARCH INTERESTS

Statistical Data Analysis, Decision Sciences, Probability Theory & Mathematical Statistics

EDUCATION

- | | |
|------|---|
| 2019 | Doctorate in Mathematical Statistics, University Paris-Saclay, France
<i>High dimensional statistics</i> |
| 2016 | Master of Science, Finance, Université Pierre et Marie Curie (UPMC), France |
| 2015 | Master of Engineering, Mathematics, Ecole Polytechnique, France |

EMPLOYMENT

Full-time academic positions

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| 2021 - Present | Assistant Professor, ESSEC Business School, France |
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GRANTS AND HONORS

Awards and Honors

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| 2020 | IMS New Researcher Travel Award |
| 2019 | Best Student Paper Award |

Grants

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| 2020 | Zumberge Individual Award 2020, University of South California (USC), United States of America |
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PUBLICATIONS

Journal Articles

- COMMINGES, L., COLLIER, O., NDAOUD, M. and TSYBAKOV, A. (2021). Adaptive robust estimation in sparse vector model. *Annals of Statistics*, 49(3), pp. 1347-1377.
- MINSKER, S. and NDAOUD, M. (2021). Robust and efficient mean estimation: an approach based on the properties of self-normalized sums. *The Electronic Journal of Statistics*, 15(2), pp. 6036-6070.
- NDAOUD, M. and TSYBAKOV, A. (2020). Optimal variable selection and adaptive noisy Compressed Sensing. *IEEE TRANSACTIONS ON INFORMATION THEORY*, 66(4), pp. 2517-2532.

BUTUCEA, C., NDAOUD, M., STEPANOVA, N. and TSYBAKOV, A.B. (2018). Variable selection with Hamming loss. *Annals of Statistics*, 46(5), pp. 1837-1875.

Conference proceedings

NDAOUD, M. (2019). Interplay of minimax estimation and minimax support recovery under sparsity. In: *Algorithmic Learning Theory (ALT)*. Proceedings of Machine Learning Research.

Conferences

TEACHING EXPERIENCE

2021	Analysis of Variance and Design, University of South California (USC), États-Unis
2020	Foundations of Statistical Learning Theory, University of South California (USC),
2019	Statistical Inference and Data Analysis, University of South California (USC), États-