

Dorian Baudry | PhD Student

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Education

CNRS PhD Student, Scool Team (Inria Lille, Cristal)

PhD Student in Computer Science

Exploration in Multi-Armed Bandits, under the direction of Emilie Kaufmann and Odalric-Ambrym Maillard.

Lille (France)

2019–

ENS Paris-Saclay

MSc Mathématiques, Vision, Apprentissage (MVA).

Courses in Probability Theory, Online Learning, Reinforcement Learning, Computer Vision and Deep Learning.

Paris (France)

2018–2019

ENSAE Paristech

MSc in Statistics, applied Mathematics and Economy. Major in Data Science.

Paris (France)

2015–2019

Classe préparatoire MPSI/MP* Prépa Henri Wallon

Intensive courses in mathematics and physics.

Valenciennes (France)

2013–2015

Publications

- (AISTATS 2022) Dorian Baudry, Yoan Russac, and Emilie Kaufmann. Efficient algorithms for extreme bandits. In *The 25th International Conference on Artificial Intelligence and Statistics*, 2022
- (Neurips 2021) Dorian Baudry, Patrick Saux, and Odalric-Ambrym Maillard. From optimality to robustness: Dirichlet sampling strategies in stochastic bandits. In *Advances in Neural Information Processing Systems*, 2021
- (ICML 2021) Dorian Baudry, Romain Gautron, Emilie Kaufmann, and Odalric Maillard. Optimal thompson sampling strategies for support-aware cvar bandits. In *Proceedings of the 38th International Conference on Machine Learning*, 2021
- (ICML 2021) Dorian Baudry, Yoan Russac, and Olivier Cappé. On limited-memory subsampling strategies for bandits. In *Proceedings of the 38th International Conference on Machine Learning*, 2021
- (Neurips 2020) Dorian Baudry, Emilie Kaufmann, and Odalric-Ambrym Maillard. Sub-sampling for efficient non-parametric bandit exploration. In *Advances in Neural Information Processing Systems*, 2020

Professional experience

Kayros

Machine Learning Researcher

Paris (France)

May 2019–October 2019

- Regime Detection in the Energy Market: detect and characterize structural changes in the oil market using financial time series and alternative data (dataset of news, tweets, and signals extracted from satellite imagery).

Societe Generale CIB

Junior Index Structurer

London (UK)

January 2018–August 2018

- Research of new trading strategies.
- Development of back-testing tools in Python

AXA France

Risk-management Intern

Paris (France)

June 2017–November 2017

- Development of a profitability tool for collective contracts in R (life and health).
- Development of a reserving model for the long term care business in R

Professional skills

Languages

- French : Native
- English : Bilingual
- Spanish : Notions

Mathematics

- Statistics and Machine Learning
- Multi-Armed Bandits

Programming

- Python, VBA, C++
- Statistics : R, Stata

Hobbies

Sport

- Boxing: Muay Thai for 3 years.
- Football: playing and watching

Music

- Electric Guitar for 15 years.
- Experience in classic-rock bands and progressive metal instrumental jams.

Culture

- French 19th century literature (Balzac, Flaubert, Zola, . . .).
- French cinema