Dorian Baudry | PhD Student

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Education

SequeL Team, INRIA Lille   **Lille**
PhD in Computer Science   *2019–*
PhD Thesis on Efficient Exploration in Structured Bandits

M2 Mathématiques, Vision, Apprentissage (MVA)   **Paris**-Saclay
Research Master in Mathematics, Data Science and Machine Learning   *2018–2019*
Main courses: • Reinforcement Learning • Probabilistic Graphical models • Deep Learning
• Kernel methods in Machine Learning • Image Denoising • Satellite images analysis

ENSAE Paristech   **Paris**-Saclay
MSc in Statistics and applied Mathematics. Among the top 10% of students,   *2015–2019*
Main courses: • Statistical Learning • Bayesian Statistics • Markov Chain Monte Carlo
• Dynamic statistical models with hidden variables • Stochastic optimization • NLP • Online Learning

MPSI/MP* Prépa Henri Wallon   **Valenciennes**
undergraduate intensive course in mathematics and physics.   *2013–2015*

Professional experience

Kayrros   **Paris**
Machine Learning Researcher   *May 2019–October 2019*
- Regime Detection in the Energy Market: Identify the factors of structural change in the oil market using financial time series and alternative data (news dataset).

Societe Generale CIB   **London**
Quantitative Investment Strategies Trainee   *January 2018–August 2018*
- Development of Indices, backtesting of new strategies
- Research project to implement Statistical methods for pair trading

AXA France   **Paris**
Risk-management Intern   *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

Programming
- Python, VBA, C++
- Statistics : R, Stata
- Deep Learning: Pytorch, Keras

Hobbies

Sport
- Boxing
- Running
- Football

Music
- Guitar (10 years of practice)
- In a band for 2 years

Culture
- Passionate about history
- Found of Emile Zola's work