Pierre Marion

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Education

2019 - 2023 Sorbonne University, Paris, France.

- I am currently enrolled in a PhD program in theoretical Machine Learning, about the links between deep learning and partial differential equations

2015 - 2019 École Polytechnique, the most selective French engineering school, Paris, France.

- I graduated with a MSc degree in Applied Mathematics (3.98 GPA, top 1% of my class)
- I was admitted to Corps des Mines, a highly selective program for executive careers

2013 - 2015 Preparatory Classes, Lycée du Parc, Lyon, France.

- Intensive program in Mathematics, Physics and Engineering

Work experiences & projects

Nov. 2018 - Engie, a French multinational electric utility company, La Défense, France.

Aug. 2019 - I competed for public tenders for urban infrastructure projects (€5 million - €1 billion)

Mar. 2018 - University of Montreal, Department of Computer Science and Operations Research.

Aug. 2018 - I extended LatNet Builder, an open-source software for quasi Monte-Carlo methods

- I developed a novel algorithm for quasi Monte-Carlo point sets evaluation

- I was awarded the École Polytechnique Grand Prize of Research Internships

Sep. 2017 - Participation in the Jupyter project, Quantstack & Société Générale.

Mar. 2018 - I developed open-source interactive widgets in Python and JavaScript, and published a guest post on the Jupyter blog: "Authoring custom Jupyter widgets, a hands-on guide"

- I was awarded a Jupyter scholarship to participate to JupyterCon 2018 in New York City

July 2017 - Société Générale, a French multinational investment bank, La Défense, France.

Aug. 2017 - I conceived the software architecture of a web platform inside the investment bank

Sep. 2016 - University projects, tutored by researchers in public institutes (Inserm and Inria).

Dec 2017 - Identification and visualization of clinical care pathways in electronic health records - Comparison of real-parameter global optimizers

- I developed operational skills in data mining and programming

Oct. 2015 - EPIDE, French Public Institution for Youth Employability, Marseille, France.

Mar. 2016 - I mentored a group of thirty young adults, lacking behavioral and social skills

Publications

2019 P. L'Ecuyer, M. Godin, A. Jemel, J. Keutchayan, P. Marion, and F. Puchhammer, "LatNet Builder: A Factory for Quasi-Random Point Sets" (forthcoming)

2019 P. Marion, M. Godin, and P. L'Ecuyer, "An algorithm to compute the t-value of a digital net and of its projections" (submitted to Journal of Computational and Applied Mathematics)

Languages & Computer Skills

Languages English: Fluent

- I passed the TOIEC test with maximum score (990/990) in 2018

Programming (fluent): Python, C++, (familiar): Pytorch, Java, scikit-learn

Interests

Running I ran several half marathons and one marathon (2018 Lyon Marathon).

Board games I play complex German-style board games and strategy games.