

Enzo Miller | Curriculum Vitae

55 boulevard Jourdan, Cité Universitaire, Paris – 75014 – France

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Publications

- *Integral operator Riccati equations arising in stochastic Volterra control problems*, with **Eduardo Abi Jaber** and **Huyen Pham**, 2019, *submitted*.
- *Linear-Quadratic control for a class of stochastic Volterra equations: solvability and approximation*, with **Eduardo Abi Jaber** and **Huyen Pham**, 2019, *submitted*.
- *Linear-Quadratic McKean-Vlasov Stochastic Differential Games*, with **Huyen Pham**, 2018, published in *IMA Journal of Mathematical Control and Information*.

Talks in conferences

- *Mean-field games, energy systems, and other applications*, Edinburgh, April 2019.
- *Stochastic PDEs and Mean-Field Games*, winter school, Bologna, January 2019.

Education

Université Paris-Diderot

Phd in applied mathematics,

Around stochastic control. Under the supervision of Huyen Pham and René Aïd.

Paris - France

2018–

Université d'Orsay

Master 2: Mathématiques de l'aléatoire,

Stochastic calculus, concentration of measure, convergence of measure, random graphs & trees, simulation, online learning, theory of local times and excursions, non-parametric bayesian estimation, random models of population in biology, probabilistic tools for the study of genetic diversity.

Orsay - France

2017–2018

École polytechnique

One of France's leading universities for high-level scientific studies,

Specialized in: applied mathematics and computer science.

Palaiseau - France

2014–2018

Experience

EDF

One year mission

Mix neural network and dynamic programming in order to optimally control a battery linked to a solar panel.

Saclay

2018 - 2019

Foyer Bossuet

One year mission , Interrogator

Prepare exercises and proceed to oral examinations for students in preparatory class preparing the competitive exams for the *Grandes Écoles*.

Paris

2018 - 2019

Université Paris-Diderot

Master Thesis, director : Huyen Pham

Extending the method developped in <https://arxiv.org/abs/1711.09390> in order to find Nash equilibria in mean-field games between populations.

Paris

April 2018 - August 2018

École polytechnique

Tutor in pure mathematics

Distribution theory for 2nd year students. Real analysis for 1st year student during the common core curriculum.

Paris

Sept 2017 - June 2018

Columbia University

Visiting reasercher, professor : Guillaume Bal

Applied diffusion approximation theory in the context of waves propagation in topological insulators with random fluctuations. Physics and applied mathematics.

New York

April 2017 - Sept 2017

Mazars

Intern

Learnt financial concepts, improved the valuation tools and contributed to the valuation of asset portfolios.

London

Summer 2016

CIAE (staff member of the French army)

Lyon

Social network analyst

November 2014–April 2015

Extracted relevant data and statistics concerning possible illegal activities on social networks such as Twitter, Facebook, Diaspora...

Languages

French mother tongue **English** fluent **Italian & Spanish** conversational

Programming languages C++, Java, python, R **Framework** Django

Interests & activities

Sport: Soccer, board games, strolling through the streets of Paris.

fun: Rollerblade, table football, ice cream.