THIBAULT RANDRIANARISOA

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EDUCATION

Phd in Statistics 2019 -
Sorbonne Université, LPSM, Paris (France)
Topic: Tree-based methods in Bayesian nonparametrics.

Msc in Statistics and Machine Learning 2018 - 2019
Université Paris-Sud, Paris (France)
Relevant Coursework: Bayesian nonparametrics, Statistical Learning, High-dimensional Statistics, Machine learning and Forecasting Project.

Engineering Degree,
major in Statistics and Economics 2015 - 2019
ENSAE Paristech, Paris (France)
Relevant Coursework: Machine learning and datamining, Simulation and Monte Carlo Methods, Linear Time Series, Bayesian Statistics, High-dimensional statistics, Stochastic Processes, Legal Issues in Big Data.

PROJECTS

Monte Carlo Methods 2017
ENSAE Paristech
· Simulations of algorithms (simulated annealing and cross-entropy-based) to determine the most efficient ones when it comes to select relevant variables to include in a linear regression model. Use of R Software.

Preference Learning with Gaussian Priors 2018
ENSAE Paristech
· Theoretical study and implementation of an approach from the article *Preference Learning with Gaussian Processes* (Wei Chu and Zoubin Ghahramani, 2005) which uses Gaussian process priors to tackle problems such as : Instance Ranking, Label classification and Label ranking.

Sequential Monte Carlo Project 2018
ENSAE Paristech
· Fitting complex population models by combining particle filters with Markov chain Monte Carlo

EXPERIENCE

Machine Learning Research Intern Mar 2018 - Sep 2018
Walnut Algorithms
· Studied the effect of macroeconomic events on the firm trading performances.
· Designing of trading models (Straddle trades, Pairs Trading).

Software Engineering Intern Sep 2017 - Feb 2018
Spinergie
· Built a large-scale crawler/scraper in Python, applied over 1500+ websites.
· Developed classification algorithms aimed at identifying relevant pieces of information on these websites.

Biostatistician Intern June 2016 - Sep 2016
Institut de Recherches Internationales SERVIER (I.R.I.S.)
· Made a review of statistical methods associated with interim analyses of clinical trials.
· Developed a report with the features, pros, and cons of each method to help biostatisticians in the laboratory to choose which one is best suited to a specific clinical trial.

SKILLS AND INTERESTS

Languages	French (native), English (professional working proficiency, TOEIC: 955/990, TOEFL iBT: 103/120), German (intermediary)
Software skills	Python, R, SQL (MySQL), NoSQL (MongoDB), Latex, Git, Shell scripting, Linux, MacOS
Miscellaneous	Basketball (2013 Alsace Regional Champions, 2015 *Coupe de l'X* Winners), Guitar