

Antoine Franchini

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in Antoine Franchini 🌐 antoineinria

Education

Université Paris Cité Sep 2022 – Oct 2024

Master degree: Random modeling in finance

- **Coursework:** C++, stochastic calculus, point processes, statistical learning.

Université Paris Cité Sep 2019 – Jun 2022

Bachelor degree in general and applied mathematics

Experience

PhD Grenoble, France

Inria & EDF Dec 2024 – Now

- Applications of the notions in Extreme Value Statistic.
- Implementation of confidence intervals for extreme quantile estimators.

Research Internship Grenoble, France

Inria & EDF May 2024 – Sep 2024

- Preparation of the subject for the PhD.

Teaching

Teaching in Mathematics for 1st year of Physics Bachelor Saint-Martin d'Hères,
France

Université Grenoble Alpes

Jan 2025 – May 2025

Practical courses in statistics for 2nd year of Biology Bachelor Saint-Martin d'Hères,
France

Université Grenoble Alpes

Sep 2025 – Dec 2025

Publications

Adaptive confidence intervals for extreme quantiles from heavy-tailed distributions Submission

Antoine Franchini, Stéphane Girard, Anne Dutfoy

hal.science/hal-05322341 [🔗](#)

Talks

Quantification of extrapolation performances of extreme quantile estimators hal.science/hal-04850514
[🔗](#)

Aussois, France

Dec 2024

- Presentation of the work during the internship.

Skills

Computer Languages: R, Python.