Léo Nicoletti

Senior Data Scientist

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I am a Data Scientist based in France (near Lyon). I have a strong interest in all AI-related fields, especially Deep Learning, Bayesian optimization, Machine learning physics and Quantum computing. I graduated from the Grenoble Institute of Technology (Ensimag) in 2016 and have been mainly working as a Research/Data scientist since.

Work Experience

Since 2020   **Data Scientist**, *Atos Big Data & Security (Bull)*, Grenoble.
Machine learning for computationally-intensive physical simulations on HPC platforms

2016 - 2020   **Data Scientist**, *Situ8ed*, Grenoble.
Extracting DSP features to provide context-aware, high-level semantic informations in embedded devices. Online decision making algorithms. Building and maintaining a high-disponibility microservice architecture to process user data for the AdTech (GDPR-compliance) with back and front-ends. Data visualization dashboards.

2016   **Master thesis**, *SAP SE*, Germany.
Learning to rank strategies of investment. Machine learning to optimize portfolios on the distributed/in-memory SQL engine SAP HANA Vora.

Education

2015-2016   **Research Master**, *ENSIMAG*, Grenoble.
Research-oriented Master 2. Applied statistics, Machine Learning and Data Science, Convex optimization, Stochastic calculus for finance. Grenoble INP, IM²AG - MSIAM program (Master of Science in Industrial and Applied Mathematics).

2013-2015   **Engineering school**, *Grenoble Institute of Technology - ENSIMAG*, Grenoble.
Two years with a strong emphasis on software development (C/C++, Java, functional languages, MapReduce / Big Data...), Applied mathematics, Statistics, and Deep Learning.

2011-2013   **Preparatory class**, *Lycée Pierre de Fermat*, Toulouse.
Two-year intensive program preparing for the national competitive exam for engineering schools (*Grandes Écoles*). Major in mathematics, minor in physics and engineering. Algebra, analysis, geometry, topology, optics, electromagnetism, mechanics, chemistry... MPSI/MP

Skills for Data Science

Data Science   Deep Learning, Reinforcement Learning, Learning to Rank, Machine Learning physics, Computer Vision, generative models

Optimization   Bayesian optimization (Pyro.ai), HPO, Uncertainty Quantification

High-level   Python/CUDA, numpy, TensorFlow/PyTorch, Java/Scala

Low-level   C/C++, MPI, multithreading

Engineering   Cloud (GCP), MLFlow, HPC clusters, containerization (Docker, Kubernetes)

Environment   Unix, DevOps, CI/CD tools, Agile methodology (Scrum and Kanban)

Personal Interests

I practice mountaineering and martial arts. I have a specific interest for history, cultures and languages. I speak fluent French and English. I also have a special interest for linguistics, especially the Germanic and Romance language families.