Louis de Charsonville

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Work Experience

Data Scientist — **European Central Bank**, Financial Statistics, Paris
Since 2018
Data engineering of financial derivatives data (EMIR): take care of day-to-day management and processing of financial micro data (outlier detection, data quality checks). Prototype and develop customized data-flows to improve macroprudential data. Monitor daily production of market data statistics & compute the yield curves for the Euro Area.

Economist — **Banque de France**, Macroeconomic Forecasting and Research Division, Paris
2015 - 2018
Monitored economic outlook in the Euro Area (2017-2018). Forecasted inflation for France (2015-2017). Built a new forecasting model for inflation (published as a working paper). Elaborated policy briefing for top-management. Developed a web-application to download economic data widely used internally: sdmx.herokuapp.com.

Lecturer — **Sciences Po**, Paris School of International Affairs, Paris
2015 - 2018
Lecturer in Quantitative Tools (2015 - 2017) and Statistical Reasoning (2017 - 2018). Both are statistics classes for master students.

Traineeships

Jan-Jul 2014 — **Direction Générale du Trésor**, Washington D.C.
Provided economic analysis and briefing notes on US economic outlook. Analysis of US Labor market in lettre Tresor Eco n°139.

Jun-Oct 2012 — **ING Commercial Banking**, Financial services, Paris
Provided financial documentation for Basel III and working documents for the merger with ING Direct France and ING CB

Jun-Sept 2011 — **OECD**, Statistics Directorate, Paris
Provided technical assistance on *How's Life ?: Measuring well-being* report and on a study on wealth's distribution across OECD.

Education

2015-2016 — **Paris School of Economics**, Analysis and Policy in Economics
non-degree
Attended courses: Macroeconomics, International Economics, Business Cycles, & Empirical Political Economy

2011-2014 — **Sciences Po Paris**, MSc + Postgraduate Program in **Public Policy**
Major: Public Law and Economics

2010-2013 — **ENSAE ParisTech**, MSc in **Economics and Statistics**
Major: Market Analysis and Corporate Finance

Academic Research and Projects

2018 — **Betty: a Matlab toolbox for Bayesian VAR**
Betty is a state-of-the-art Matlab toolbox to estimate Bayesian VAR (Vector Autoregression), compute forecast and produce policy analysis.

2017 — **MAPI: Model for Analysis and Projection of Inflation in France**
A new model for forecasting inflation at a disaggregated level, Banque de France Working Paper Series no. 637

2016 — **Research Assistant for Prof. Ekaterina Zhuravskaya**

2013 — **Analysis of factors of poverty in Western Africa**, Master Research Paper
cum laude
Econometric tools to measure the factors of poverty and vulnerability among agricultural population in Mali and Senegal.

Languages

French (native), English (fluent), Spanish (notions) and Russian (notions)

Computer Skills

Python, **Bash**, **C++**, **Javascript**, **Hadoop**, **Spark**, **Tableau**, **EViews**, **Stata**, **R**, **Matlab**, MsOffice and VBA.

Extracurricular Activities

Developer at enSelle.io a website forecasting bikes in Paris bike-sharing stations. Other open-source projects includes Villes Mondes & la Grande Musique.
Volunteer at Tremplin, organised cultural events for unprivileged students.
Scout-Boy, (2003-2008), I managed 7 children from 13 to 16 during one year.
Sports: Biking activist. Tennis and soccer player. Summer sailor.