Louis de Charsonville

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Work Experience

Data-Scientist *Since 2018*	**European Central Bank**, Financial Statistics, Paris Engineered EMIR data on financial derivatives (data quality checks, creation of advanced indicators). Monitored statistics production of market data. Computation of the yield curve published on the ECB website.
Economist *2015 - 2018*	**Banque de France**, Macroeconomic Forecasting and Research Division, Paris Monitored economic outlook in the Euro Area (2017-2018). Forecast 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 *2015 - 2018*	**Sciences Po**, Paris School of International Affairs, Paris Lecturer in Quantitative Tools (2015 - 2017) and Statistical Reasoning (2017 - 2018). Both are introductory classes to statistics for master students at Sciences Po.
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
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 non-degree	**Paris School of Economics**, Analysis and Policy in Economics 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
2008-2010	PrepSchool in Mathematics (MPSI/MP*), **Lycee Carnot**, Dijon

Academic Research and Projects

2018	**BEAR: a Matlab toolbox for Bayesian analysis and forecasting** An open-source Matlab toolbox for bayesian analysis and produce forecasts.
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 *cum laude*	**Analysis of factors of poverty in Western Africa**, Master Research Paper 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**, **Tableau**, **EViews**, **Stata**, **R**, **Matlab**, MsOffice and VBA.

Extracurricular Activities

Geek, created enSelle.io a website and a messenger bot to forecast bikes and stands at Velib's station (Paris bike-sharing system).
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.