Louis de Charsonville

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Work Experience

Data Scientist
Since 2020
McKinsey & Company, Advanced Analytics, Paris
Deliver advanced analytical solutions through code and model and translate insights into actionable plans for our clients across a variety of industries, functions and geographies.

Data Scientist
2018 - 2020
European Central Bank, Financial Statistics, Frankfurt-am-Main
Design and develop machine learning algorithm for outlier detection in financial derivatives data (EMIR). Prototype and develop customized data-flows for macroprudential policy and monetary policy. Monitor daily production of market data statistics & compute the yield curves for the Euro Area. **Technological stack**: Python, Spark, Hadoop, Keras.

Economist
2015 - 2018
Banque de France, Macroeconomic Forecasting and Research Division, Paris
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 used in daily production to download economic data: sdmx.herokuapp.com. **Technological stack**: Node.js, EViews, Matlab.

Lecturer
2015 - 2018
Sciences Po, Paris School of International Affairs, Paris
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, CEO Office & Financial Services, Paris
Provided financial documentation of Basel III and Solvency II impacts (asset allocation strategy, cash flow management). Drafted working documents for the merger with ING Direct France.

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
cum laude
ENSAE ParisTech, MSc in **Economics and Statistics**
Major: Market Analysis and Corporate Finance
Analysis of factors of poverty in Western Africa

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 economic 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
Forced Migration and Human Capital: Evidence from Post-WWII Population Transfers.

Languages

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

Computer Skills

Python, Bash, Node.js, Javascript, Hadoop, Spark, Tableau, EViews, Stata, R, Matlab, C++, MsOffice et VBA.

Extracurricular Activities

Developer I love coding toy-apps on my spare time. My *open-source* projects includes a dashboard to track COVID-19, Villes Mondes & la Grande Musique.
Sports: Bike, tennis and soccer player. Summer sailor.