LOVICHI Louis-Marie

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EDUCATION

MSc Probability and Finance (ex DEA El Karoui) (Sorbonne University, Paris) Numerical Probability – Stochastic Modelling of Derivatives in Traditional and Digital Finance – Stochastic Control – Financial Markets and Financial Theory.	2023 - 2024
MSc MVA Additional Courses (Université Paris-Saclay) Machine Learning for Time Series – Convex Optimization and Applications in Machine Learning.	2023 - 2024
Engineer's Degree at École Polytechnique (X2019) (Palaiseau) Statistics – Modeling Random Phenomena – Optimization and Control – Machine Learning – Algorithm Design and Analysis – Algorithms for Data Analysis – Object-oriented Programming.	2019 - 2023
Engineer's Degree (<i>Data Science MSc program</i>) at ISAE-Supaero (Toulouse) Statistical learning – Supervised and unsupervised learning algorithms – Deep learning – Reinforcement learning – Stochastic optimization and evolutionary algorithms – Big Data tools.	2022 - 2023
MSc in Operations Research (Université Paul Sabatier, Toulouse) Deterministic Global Optimization – Mathematical Optimization for Machine Learning – Advanced Combinatorial Optimization.	2022 - 2023

Work Experience

Research Intern (Winamax, Paris)

Apr 2023 – September 2023

I designed models to estimate the outcome probabilities of sport events based on machine learning algorithms and time series analysis (PARX, EWMA). I then developped a Python microservice using FastAPI and implemented two Streamlit applications for sports events odds models.

Teaching Assistant (Lycée Pierre de Fermat, Toulouse)

 $Sep\ 2022-Mar\ 2023$

2016 - 2019

Conducted weekly oral examinations in Mathematics for undergraduate students (CPGE).

Preparatory Class [Bachelor's Degree] (CPGE: MPSI-MP*) at Lycée Fabert (Metz)

An intensive program in Mathematics, Computer Science and Physics. Admitted to X-ENS.

Data Scientist Intern (Berlin Brands Group, Berlin)

Jun 2021 - Sep 2021

As part of the Pricing and Forecasting team, I analyzed the company's 4,000 products available for sale on various European marketplaces and developed sales forecasting and price elasticity estimation models implemented in Python. These models are updated daily on PowerBI dashboards to support decision-making for category managers.

Officer (Paris Fire Brigade (BSPP), Paris)

Oct 2019 - Apr 2020

Fully trained in emergency first aid and chief on a first aid vehicle in Paris, responsible for a two-firefighter crew.

PROJECTS

Space objects maneuver detection

March 2023

1st place in a 3-day hackathon with a group of 4. We reconstructed the signals with a Gaussian Process based on a combination of two base kernels and employed a Temporal Convolutional Network (TCN) using Pytorch library to achieve a 90 % accuracy.

Reinforcement learning for optimal control of air conditioning system

Oct 2022 - March 2023

An industrial supplied a black-box FMU for MATLAB to simulate an air flow system's behavior. We developed a Python interface and applied DDPG and SAC deep reinforcement learning algorithms to control the valve with a current command.

LANGUAGES

French (Native) - German (Proficient [C2]) - English (Advanced [C1]) - Luxembourgish (Advanced)

Interest and Hobbies

Volunteering I served as a young volunteer fireman in my hometown from 2012 to 2017.

Track and field 1500m: 4'18" - 3000m: 9'24" - 10km: 34'47" - Marathon: 2h55.

Skydiving 365 jumps since 2014 - Former president of skydiving activities at X.

Music I played the trumpet for 9 years in orchestras and in a musical.