Benoit CLAIR

Portfolio management researcher / Computer scientist

Professional experiences

Researcher

EDF - R&D - Portfolio management & applied mathematics

2017 – Now

Palaiseau (FR)

Themes: Mid-term portfolio management.

Modelling and optimization of EDF's upstream (power plants) and downstream (contracts & positions) portfolios

Building models aiming to maximize and secure EDF's operational results (several yearly billions (ϵ) at stakes).

Leading activities around computer science (mostly computing in data science).

Project leader

EDF – Optimization and trading division

2015 –2017

Saint-Denis

Project leader - « Soprano »

Software aiming to optimize the use of fuel in nuclear power plants (stake : 50 M€ a year)

Project leader - « Muppet »

Optimization of thermal power plants maintenance planning (stake: several M€ a year)

Contract management, project supervision & product owner. Optimization of development processes & QA politics.

Project engineer

EDF - Direction Optimisation Amont Aval Trading

2012 –2015

Saint-Denis (FR)

Outil de simulation de l'équilibre offre-demande à moyen terme.

Product owner. Responsible of user support activities.

Young researcher

INRIA - CITI/Urbanet

2012 –2012

Q Lyon (FR)

Ad-hoc and vehicular networks, M.A.C layer, clustering mechanisms. « Dynamic Frequency Assignment to Clusters of Mobile Nodes in Ad-Hoc Networks » @VTC 2015.

Lappeenranta University of Technology - CS department

2010 –2011

♀ Lappeenranta (FI)

Privacy and the use of personal information on web based services. «Synchronization of personal information between mobile devices and web based services» @FRUCT 8 2010.

Skills

Energy and electrical systems

Operation and rules of electrical systems. Risk management for commodities portfolios. Physical assets modelling. Greeks calculus.

Applied mathematics

Stochastic calculus. Monte-Carlo methods. Operational research. Machine learning.

Computer science

Algorithmic
Project management (PRINCE 2).
Software development & QA.
System administration

Main stacks : C, C++, Python, JAVA

Academic background

2016 BSc in Economics

Université Grenoble Alpes

2012 MSc in Computer Science

I.N.S.A. de Lyon Lappeenranta University of Technology (Finlande)

Spoken languages

English German Russian



Non profit

Sports

Endurance sports (triathlon mostly).

Non profit

Quintopiano films

Feature & short films production.