

Romain ILBERT



PhD Student Graduated from ENSAE and Ecole Polytechnique

WORK EXPERIENCE

PhD in Machine Learning

From 12/2021 to 05/2025

PARIS UNIVERSITY & HUAWEI - PARIS AREA

Short time contract & PhD in Time Series Analysis

- Generative AI for Time Series Classification and Failure Prediction
- Adversarial Machine Learning (Paper accepted in ACM CCS's workshop)
- AWS/deeplearning.ai certification on Large Langage Models

Acquired Skills: **Technical Writing, end-to-end research, GPU cluster utilization**

Data Scientist Intern

From 05/2021 to 11/2021

SNCF - LA DEFENSE

Data Science internship - Data & Innovation Team

- Engineered time series forecasting models
- Designed dynamic dashboards
- SQL

Acquired Skills : **Use of Git, Jenkins, Microsoft Azure, clustering, ensemble methods**

Intern Researcher

From 06/2020 to 10/2020

CNRS - PALAISEAU

Research internship with a PhD student

- Neural networks to solve partial differential equations
- Tensorflow programmation
- Delved deep into the Universal Approximation theorem

Acquired Skills : **Python programmation, reading research papers, deep learning**

Quantitative Analyst Intern

From 06/2019 to 08/2019

ROTHSCHILD & CO - MONACO

Internship in Finance

- Programming of a quantitative model
- Data extraction and manipulation
- Use of financial software (Facstet, Bloomberg)

Acquired Skills : **IT, data & quantitative analysis, portfolio management, economics**

EDUCATION

2018-2021 ENSAE Paris and Ecole Polytechnique– Palaiseau

France

• Master in Data Science at Ecole Polytechnique

Deep Learning, Statistical Learning, Computer Vision, Auction and matching, Recommendation systems, Reinforcement learning, NLP, Hackathon with Carrefour, Data Camp Astrophysics Project

• Master in Data Science and Statistical Learning at ENSAE

Advanced Optimization, Optimal Transport, Advanced Machine Learning, Compressed Sensing, Online Learning, GPU Programmation (in C), Statistics (in R)

Applied statistics project with Banque de France : Co-clustering and PCR algorithm with missing data for the identification of underlying states of an economic and financial system

2016-2018 Lycée Masséna - Nice

France

• Classe préparatoire aux grandes écoles ECS1 - ECS2

Mathematics, Economics, Computer science, Geopolitics, English, Spanish, Philosophy, History & Geography, General Culture

2014-2016 Lycée Masséna - Nice

France

• Classe préparatoire aux grandes écoles MPSI - MP

Mathematics, Physics, Computer science, English, Spanish option

OTHER EXPERIENCES

• Treasurer at KryptoSphère ENSAE (Crypto currency Association)

• <https://kryptosphere.fr>

• President of the ENSAE gastronomy club

• Member of the ENSAE theater association

• Mathematics Tutor

Acquired Skills : **team management, treasury management, speaking, computer coding**

27 years old – french student

+33 6 14 43 11 42

romain.ilbert@hotmail.fr

<https://www.linkedin.com/in/romain-ilbert/>

NANTERRE - FRANCE

SKILLS

• Mathematics :

Statistical Learning, Statistics, Optimization, Linear Algebra, Probabilities, Topology

• Python :

PyTorch, Tensorflow, Cuda, Numpy, Pandas, Scikit-Learn, Scipy, Keras

• Finance :

Stochastic calculus, Arbitrage, Binomial and Black-Scholes models, Pricing, Replications of derivatives, Options

• Microsoft Office, Overleaf, Git

LANGUAGES

• French Native Speaker

• English C1

• Spanish B2

INTEREST

• Sports

- Soccer
- Volley
- Table Tennis
- Gym

• Travels

- Europe, America, Africa

• Music

- Drums
- Piano
- Rock

• Theater, Chess, Poems author