

Louis de Charsonville

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Work Experience

Data Science Manager

Since 2020

QuantumBlack (AI by McKinsey), Paris

Led dynamic cross-functional teams in implementing state-of-the-art analytics solutions for manufacturing and supply chain planning across diverse industries, e.g. network optimization for a utilities company, end-to-end planning solutions for an agro client, asset utilization optimization for a pharma client, manufacturing process optimization leveraging cutting-edge IT/OT technology for a mining client. Deployed deep learning surrogate models in advanced industries to boost design efficiency.

Data Scientist

2018 - 2020

European Central Bank, Financial Statistics, Frankfurt-am-Main

Designed and developed machine learning algorithm for outlier detection in financial derivatives data (EMIR). Prototyped and developed customized data-flows for macroprudential policy and monetary policy. Monitored daily production of market data statistics & computed 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 Trésor 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

ENSAE ParisTech, MSc in Economics and Statistics

Major: Market Analysis and Corporate Finance

cum laude

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

Most of my programming is done in **Python**, sometimes using **Spark**. I've also developed web-apps in **Javascript** both in the back-end (**Node.js**) and front-end (ex: **React**, **Vue**) and used statistical languages such as **EViews**, **R** and **Matlab**.

Extracurricular Activities

Developer I love coding toy-apps on my spare time such as a [Secret Santa app](#) or a [dashboard to track COVID-19 cases](#)

Sports: Bike, tennis and soccer player. Summer sailor.