Louis de Charsonville

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Work Experience

Data Scientist *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. spearheaded network optimization for a utilities company, crafted end-to-end planning solutions for an agro client, and enhanced asset utilization for a Pharma client. Pioneered the application of deep learning surrogate models in advanced industries to boost design efficiency and successfully deployed machine learning models to the edge, leveraging cutting-edge IT/OT technology.

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
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

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.