

Nicolas Prost

Looking for opportunities in data science

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ROW 2

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Driving licence



Present situation

Since April 2018 **PhD in machine learning**, *CMAP & INRIA Parietal*, Palaiseau, France.

- I have been working on supervised learning with missing values.
- I focused on tree-based, and linear, models, and submitted two papers pending review.

Education

2016–2018 **Master's degree in statistics**, *Sorbonne University*, Paris, France, highest honour.

- *Common core*: un-supervised learning, convex optimisation, Monte-Carlo methods.
- *Options*: statistics in large dimension, bayesian methods, compressed sensing.
- *3 projects in pairs*: reports and presentations based on recent articles on different topics.
- *First year*: martingales, Markov chains. Bootstrap. Bayesian statistics, C++ programming.

2015–2016 **Third year degree in general mathematics**, *University of Lyon*, France, highest honour.

- Probability, group theory, topology, numerical analysis.

2013–2015 **General engineering**, *Ecole Centrale Lyon*, France.

- Signal processing, optimisation, economics, project management.

2011–2013 **"Classes préparatoires"**, *Lycée Sainte-Geneviève*, Versailles, France.

- Preparation for competitive entrance exams to top engineering schools (maths and physics).

Experience with real data

- **UK biobank** (2019), imputation of missing values.
- **Data Challenge Société Générale** (2018), prediction of crude oil production trends.
- **INSERM** (2017), behaviour analysis of diabetic patients.

Special skills

Languages **English**: fluent, TOEFL (109/120) 2016. **French**: native.

Programming **Python** (Scikit-learn, PyTorch, Pandas), **R**, **C++**. **SQL**.

Tools **Linux**, **Git**.

Other experience

2018-2019 **Teaching assistant**, Ecole Polytechnique.

2015-2017 **Private lessons in mathematics and physics**, High school to second year levels.

Summer 2015 **Engineering internship**, *De Dietrich Process Systems*, Hyderabad.

Summer 2014 **Internship as a worker**, *Bic Sport*, Vannes.

Activities and interests

Sports Competitive triathlon (US Palaiseau Triathlon), rock climbing, windsurfing.