

# LOUIS GRENIUX

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Paris, France

lgrenieux

h2o64

h2o64.github.io

## EXPERIENCE

### PhD Candidate in Applied Mathematics

#### CMAP - École Polytechnique

April. 2022 – Current Palaiseau, France

- Under the supervision of Marylou Gabrié and Éric Moulines (CMAP, École Polytechnique)
- Created new algorithms mixing deep generative models and energy-based models
- Papers on MCMC assisted by Normalizing Flows accepted at **ICML 2023** [1], [2]
- Research interests** : Deep learning, Normalizing Flows, Energy-Based Models, Diffusion Models, Stochastic Interpolants, Stochastic Localization

### Full Stack Data Scientist

#### Freelance

Jan. 2021 – Jun. 2021 Paris, France

- Developed web platforms to use internal AI tools
- Scaled proof of concepts for production usage

### Research Engineer

#### Linagora (internship)

Jun. 2020 – Aug. 2020 Paris, France

- Created AI tools for legal audits automation
- Developed a data pipeline from scratch (data engineering, modeling, data visualization, model evaluation)
- Matching the state of the art performance

### Software Engineer

#### YU Televentures (part-time)

Oct. 2014 – May. 2015 Gurgaon, India

- Developed the Android 6.0 production OS
- Developed open-source tools for the community

## EDUCATION

### MSc. in Data Science

#### École Polytechnique | IP Paris

2021-2022 Palaiseau, France

- Deep Learning, Reinforcement Learning, Computer Vision, Natural Language Processing, Generative Models, MCMC, Optimal Transport, Optimization

### MSc. in Statistics and Computer Science

#### Télécom SudParis

2019-2022 Évry, France

- Statistics, Data Analysis, Data Mining, Bayesian Inference, Stochastic Processes
- Java, C, Unix, Web Fronted/Backend, SQL

## PROJECTS

### Hi!ckathon March 2022 - Team Hi!Gency

#### Hi!Paris

AI for climate Computer Vision

- 1<sup>st</sup> place on innovation
  - 2<sup>nd</sup> place on business opportunity
  - 2<sup>nd</sup> place on scientific approach
- 2<sup>nd</sup> edition of Hi!Paris's high-level hackathon

### Generative Modelling for Financial Losses

#### BNP Paribas / École Polytechnique

1<sup>st</sup> place / 60 teams Adversarial Networks

AI competition aiming at improving financial stress test methods with deep learning

### AI towards Trading - Project leader

#### Cassiopée 2020-2021

1<sup>st</sup> place / 88 teams Sequential Monte-Carlo

Unique real-time trading bot without neural networks

### Android ROMs development

Developed sustainable opensource tools for Android community helping thousands of users

- 2019-2021 | Xiaomi SDM439
- 2016-2020 | Tinno MSM8937
- 2015-2017 | AOSParadox

## SKILLS

C C++ Java Python SQL  $\LaTeX$   
OCaml Flask HTML CSS PHP

tensorflow jax pytorch keras numpy  
scikit-learn pandas seaborn fasttext

## LANGUAGES

- French, English (fluent)
- Spanish, Chinese (intermediate)

## PUBLICATIONS

- L. Grenieux, E. Moulines, and M. Gabrié, "Balanced training of energy-based models with adaptive flow sampling," in *ICML 2023 SPIGM Workshop*, 2023.
- L. Grenieux, A. Oliviero Durmus, E. Moulines, and M. Gabrié, "On sampling with approximate transport maps," in *Proceedings of the 40th International Conference on Machine Learning*, 2023.