

LOUIS GRENGIOUX

Research Fellow at Flatiron Institute

@lgrenieux@flatironinstitute.org

📍 New York, USA

🌐 h2o64.github.io

🌐 lgrenieux

🌐 h2o64

EXPERIENCE

Fellow Researcher

Flatiron Institute

📅 Jan 2026 – Current

📍 New York, USA

- Using ML-enhanced sampling techniques to solve scientific problems and improve Bayesian inference
- Reviewer: ICML, ICLR, NeurIPS, JMLR, TMLR
- **Research interests:** Deep learning, generative modeling, sampling, diffusion models, flow matching, Bayesian inference

Full Stack Data Scientist

Freelance

📅 Jan. 2021 – May 2023

📍 Paris, France

- Developed machine learning pipelines for internal usage
- Scaled proof of concepts for production usage

Software Engineer (part-time)

YU Televenture

📅 Oct. 2014 – May. 2015

📍 Paris, France

- Developed the Android 6.0 production operating system
- Developed open-source toolkits for the community

EDUCATION

PhD in Applied Mathematics

École Polytechnique / École Normale Supérieure

📅 Apr 2022 – Nov 2025

📍 Palaiseau, France

- Supervised by Marylou Gabrié (ENS, LPENS) and Éric Moulines (X, CMAP)
- Visiting researcher in José Miguel Hernández-Lobato's group University of Cambridge, United Kingdom (4 months)
- Co-organizer, NeurIPS 2025 workshop: Frontiers in Probabilistic Inference

M.Sc. in Data Science

École Polytechnique

📅 2021 – 2022

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

M.Sc. in Statistics and Computer Science (Engineer title)

Télécom SudParis

📅 2019 – 2022

- Valedictorian of the TSP2022 promotion
- Java, C, Unix, Web Frontend/Backend, SQL, Statistics, Stochastic Processes

PROJECTS

Hi!ckathon March 2022

Hi! Paris

🎯 AI for climate 🧠 Computer Vision

- 🏆 1st place on innovation
- 🏆 2nd place on business opportunity
- 🏆 2nd place on scientific approach

2nd edition of Hi! Paris's high-level hackathon

Generative Modelling for Financial Losses

BNP Paribas / X

🏆 1st place 🧠 GAN

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

AI towards Trading - Project leader

Cassiopee 2020-2021 🔄

🏆 1st place 🧠 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) Tinnu MSM8937 🔄
(2015-2017) AOSParadox 🔄

SKILLS

Python Java C C++

SQL HTML Flask

pytorch pytorch-lightning

jax numpy tensorflow

keras scikit-learn

PUBLICATIONS

- L. Grenioux* and M. Noble*, *Diffusion-based annealed boltzmann generators : Benefits, pitfalls and hopes*, 2026. arXiv: 2601.21026 [stat.ML]. [Online]. Available: <https://arxiv.org/abs/2601.21026>.
- L. Grenioux*, R. OuYang*, and J. M. Hernández-Lobato, *A diffusive classification loss for learning energy-based generative models*, 2026. arXiv: 2601.21025 [stat.ML]. [Online]. Available: <https://arxiv.org/abs/2601.21025>.
- L. Grenioux, "Interactions and opportunities at the crossroads of deep probabilistic modeling and statistical inference through markov chains monte carlo," Ph.D. dissertation, Institut Polytechnique de Paris, Oct. 2025. [Online]. Available: <https://theses.hal.science/tel-05438658>.
- L. Grenioux*, L. Galliano*, L. Berthier, G. Biroli, and M. Gabrié, *Riemannian stochastic interpolants for amorphous particle systems*, 2025. arXiv: 2512.16607 [stat.ML]. [Online]. Available: <https://arxiv.org/abs/2512.16607>.
- L. Grenioux*, M. Noble*, and M. Gabrié, "Improving the evaluation of samplers on multi-modal targets," in *Frontiers in Probabilistic Inference: Learning meets Sampling*, 2025. [Online]. Available: <https://openreview.net/forum?id=d91E9RhVFU>.
- M. Noble*, L. Grenioux*, M. Gabrié, and A. O. Durmus, "Learned reference-based diffusion sampler for multi-modal distributions," in *The Thirteenth International Conference on Learning Representations*, 2025. [Online]. Available: <https://openreview.net/forum?id=fmJUYgmMbl>.
- L. Grenioux*, M. Noble*, M. Gabrié, and A. Oliviero Durmus, "Stochastic localization via iterative posterior sampling," in *Proceedings of the 41st International Conference on Machine Learning*, R. Salakhutdinov et al., Eds., ser. Proceedings of Machine Learning Research, vol. 235, PMLR, 2024, pp. 16 337–16 376. [Online]. Available: <https://proceedings.mlr.press/v235/grenioux24a.html>.
- L. Grenioux, É. Moulines, and M. Gabrié, "Balanced training of energy-based models with adaptive flow sampling," *Workshop on Structured Probabilistic Inference & Generative Modeling*, 2023.
- L. Grenioux, A. Oliviero Durmus, E. Moulines, and M. Gabrié, "On sampling with approximate transport maps," in *Proceedings of the 40th International Conference on Machine Learning*, A. Krause, E. Brunskill, K. Cho, B. Engelhardt, S. Sabato, and J. Scarlett, Eds., ser. Proceedings of Machine Learning Research, vol. 202, PMLR, 2023, pp. 11 698–11 733. [Online]. Available: <https://proceedings.mlr.press/v202/grenioux23a.html>.

TALKS AND POSTERS

- (Poster) BayesComp 2023 (*Levi, Finland*) | "Balanced Training of Energy-Based Models with Adaptive Flow Sampling"
- (Poster) MCM 2023 (*Paris, France*) | "Balanced Training of Energy-Based Models with Adaptive Flow Sampling"
- (Poster) ICML 2023 (*Honolulu, USA*) | "On sampling with approximate transport maps"
- (Poster) SPIGM 2023 (*Honolulu, USA*) | "Balanced Training of Energy-Based Models with Adaptive Flow Sampling"
- (Poster) SINEQ Summer School (*Marne la Vallée, France*) | "On sampling using Transport Maps and training EBM"
- (Talk) SIMPAS Group Meeting (*Palaiseau, France*) | "On sampling using Transport Maps and training EBM"
- (Talk) Virtual MCMC-seminar (*Passau, Germany*) | "On sampling using Transport Maps and training EBM"
- (Talk) INRIA MIND team seminar (*Palaiseau, France*) | "On sampling using Transport Maps and training EBM"
- (Talk) Journée Young Statisticians and Probabilists (*Paris, France*) | "On sampling using Transport Maps"
- (Talk) ISBA 2024 (*Venice, Italy*) | "Sampling from multimodal distributions with stochastic localization"
- (Spotlight poster) ICML 2024 (*Vienna, Austria*) | "Stochastic Localization via Iterative Posterior Sampling"
- (Talk) GT CSD (*Paris, France*) | "Stochastic Localization via Iterative Posterior Sampling"
- (Talk) Flatiron Institute @ CCM (*New York, USA*) | "Sampling meets Generative Modeling"
- (Talk) IMS Bernoulli 2024 (*Bochum, Germany*) | "On sampling with approximate transport maps"
- (Talk) MMC Seminar 2024 (*Paris, France*) | "Learned Reference-based Diffusion Sampling for multi-modal distributions"
- (Poster) ICLR 2025 (*Singapore*) | "Learned Reference-based Diffusion Sampling for multi-modal distributions"
- (Poster) FPI workshop @ ICLR 2025 (*Singapore*) | "Improving the evaluation of samplers on multi-modal targets"
- (Talk) CBL Seminar (*Cambridge, UK*) | "Sampling Meets Generative Modeling"
- (Talk) SampTA 2025 (*Vienna, Austria*) | "Learned Reference-based Diffusion Sampling for Multi-Modal Distributions"
- (Talk) CJC Reims (*Reims, France*) | "Quand l'échantillonnage rencontre la modélisation générative"