Vincent Leclère

Researcher at ENPC in Stochastic Optimization

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Education

2014 - 2015 **Post-Doctorate in Operation Reseach**, *Berkeley*, California.
Robust Sketching with Laurent El Ghaoui.

2011 - 2014 **PhD. in Stochastic Optimization**, *ENPC*, France.
Contributions to Decomposition Method in Stochastic Optimization. With Optimisation & Systèmes team of CERMICS, with M. De Lara and P.Carpentier as advisors.

2009 - 2011 **Master of Optimization and Game Theory**, *UPMC*, France, with very high honors.
Specialization in Stochastic Optimization. Major.

2009 - 2011 **Master in Financial Mathematics**, *UMLV*, France, with very high honors.
Stochastic processes and numerical methods. Major.

2006 - 2010 **Ingénieur Polytechnicien Program**, *École Polytechnique*.
Applied math specialization.

Publications

2020 **Mathematical programming for influence diagrams** , *A.Parmentier, V. Cohen, V. Leclère, G. Obozinski, J. Salmon*.
Accepted in Informs Journal on Optimization

2019 **Exact converging bounds for Stochastic Dual Dynamic Programming via Fenchel duality** , *V. Leclère, P. Carpentier, J-Ph. Chancelier, A. Lenoir, F. Pacaud*.
Published in Siam Journal on Optimization

2019 **Epiconvergence of relaxed stochastic optimization problems**, *V.Leclère*.
Published in Operations Research Letters.

2018 **Stochastic decomposition applied to large-scale hydro valleys management** , *P. Carpentier, J-Ph. Chancelier, F. Pacaud, V Leclère*.
Published in European Journal of Operation Research

2018 **On risk averse competitive equilibrium Optimization**, *H. Gérard, V. Leclère, A. Philpott*.
Published in Operations Research Letters.

2017 **A stochastic multi-item lot-sizing problem with bounded number of setups**, *E. De Saint Germain, V. Leclère, F. Meunier*.
Proceeding

2017 **Efficient Smoothed Concomitant Lasso Estimation for High Dimensional Regression**, *E. Ndiaye, O. Fercoq, A. Gramfort, V. Leclère, J. Salmon*.
Published in J. Phys.: Conference Series.

2015 **Building up Time-Consistency for Risk Measures and Dynamic Optimization**, *M. De Lara, V.Leclère.*
Published in European Journal of Operation Research.

2013 **On the convergence of decomposition methods for multi-stage stochastic convex programs**, *P.Girardeau, V. Leclère, A. Philpott.*
Published in Mathematics of Operation Research.

2013 **Priority option : the value of being a leader**, *M. Grasselli, V. Leclère, M. Ludkovski.*
Published in International Journal of Theoretical and Applied Finance.

Participation in contracts

2015-2018 **Balancing cost and flexibility in supply chain**, *Argon Consulting.*

2016-2017 **Equilibrium and games in energy**, *Programme Gaspard Monge pour l'Optimisation et la recherche opérationnelle - EDF.*

2015-2016 **Epi-splines for solar energy prevision**, *Programme Gaspard Monge pour l'Optimisation et la recherche opérationnelle - EDF.*

2014-2015 **Robust Sketching for Structured Multi-Instance Optimization with Uncertainty**, *Programme Gaspard Monge pour l'Optimisation et la recherche opérationnelle - EDF.*

2013-2014 **SunHydro Project**, Optimal management of an hydroelectric storage coupled with a renewable energy production unit.

2012-2013 **Décomposition/Coordination en commande optimale stochastique - StochDec**, Programme Gaspard Monge pour l'Optimisation et la recherche opérationnelle - EDF.

2012-2013 **Optimization Methods for Smart Grid**, report for the Conseil Français de l'Énergie, french member of the World Energy Council.

Current teachings

2018 - 2020 **Stochastic Optimization**, *5th year course*, University Paris-Saclay, (15h).

2017 - 2020 **Data Driven Robust Optimization**, *5th year course*, ENPC, (15h).

2010 - 2020 **Optimization and control**, *4th year course*, ENPC, (10h).

2015 - 2020 **Optimization and Energy**, *3rd year course*, ENPC, (15h).

2015 - 2020 **Operation Research and Transportation**, *3rd year course*, ENPC, (15h).

2017 - 2020 **Finding an optimal board game strategy**, *3rd year project*, ENPC, (10h).

Past teachings

2013 - 2017 **Stochastic Optimization**, *5th year course*, MPRO, (9h).

2015 - 2018 **Introduction to Optimization**, *3rd year course*, ENPC, (12h).

2011 - 2014 **Differentiable optimization**, *4th year course*, ENSTA, (24h).

2011 - 2013 **Introduction to probability**, *3rd year course*, ENSTA, (24h).

2011 - 2013 **Le risque dans tous ses états**, *thematic week*, ENPC, (10h).

special events

2019 **Stochastic Optimization**, *CNRS Interface Winter School*, CIRM Luminy, (15h).

2012 **Progressive Hedging**, *practical session of 2-week summer school*, (8h).