

Vincent Leclère

Researcher at ENPC
in Stochastic Optimization

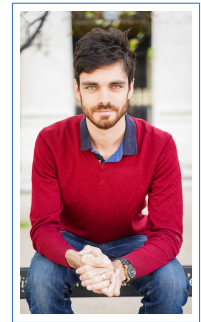
42 Avenue de l'Arche

92400 Courbevoie

☎ +33 674 627 166

✉ vincent.leclere@enpc.fr

orcid:0000-0002-5757-6655



Education

- 2014 - 2015 **Post-Doctorate in Operation Research**, 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).