Vincent Leclère

Researcher at ENPC
in Stochastic Optimization

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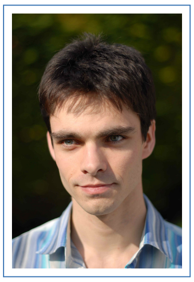

Visiting scholar at UC Berkeley for 1 year.

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

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

2013 **Epiconvergence of relaxed stochastic optimization problems**, *V.Leclère*.
Submitted.

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.

2011 **Convergence of composition of Markov risk measures**, *V. Leclère*.
Rutcor Reseach Report (of Rutgers University).

Experiences

2013 - 2 mth **"On the convergence of SDDP methods"**, *University of Auckland*, New Zealand.

2011 - 8 mth **"Gestion du risque en production d'énergie"**, *EDF R&D*, Clamart, France.

2010 - 4 mth **"Convergence of Composition of Markov Risk Measures"**, *Rutgers*, NJ, USA.

2009 - 3 mth **"Option to invest and priority"**, *Mc Master University*, Hamilton, ON, Canada.

Contracts

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.

Conferences and workshops

2015 **SAFE elimination of variables**, SESO, Paris.

2015 **Theoretical and Practical Questions in Stochastic Decomposition**, STORY, Berkeley.

2014 **Spatial Stochastic Decomposition: the DADP algorithm**, COPI, Saclay.

2014 **Theoretical and Practical Questions in Stochastic Decomposition**, SESO, Saclay.

2014 **Convergence of Uzawa algorithm in** $L^\infty(\Omega, F, P)$, MODE, Rennes.

2013 **Epiconvergence of relaxed stochastic optimization problems**, PGMO - days, Saclay.

2013 **On the convergence of decomposition methods for multistage stochastic convex programs**, ICCOPT, Lisbonne, Portugal.

2013 **A general dynamic programming principle**, ICSP, Bergame, Italie.

2013 **Qualification conditions in stochastic optimization**, Managing natural resources and energy: stochastic optimization tools, UC Davis, USA.

2012 **Dual Approximate Dynamic Programming and applications**, CLAIO, Rio, Brésil.

2012 **Priority option : the value of being a leader**, ISMP, Berlin, Allemagne.

2012 **Relaxation of almost sure constraints**, MODE, Dijon, France.

Teachings

2013 - 2014 **Stochastic Optimization**, *5th year course*, MPRO, (9h).

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

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

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

2010 - 2014 **Optimization and control**, *4th year course*, ENPC, (10h).

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