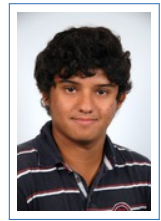# David OBST
Data Scientist PhD Student

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Education

2018	**Data Science Master's Degree**, *Université Paris-Saclay*, Saclay.	

Specialization in machine learning and deep learning.

2014–2018 **Engineering degree in Applied Mathematics**, *ENSTA ParisTech*, Palaiseau.
Major in convex optimization.

2012–2014 **Classe Préparatoire aux Grandes Écoles (CPGE)**, *Lycée Saint-Louis*, Paris.
Two years of training for the selective "Grandes Écoles" competition exams.

Work Experience

Since December 2018 **PhD**, *EDF R&D, Institut de Mathématiques de Marseille*, Palaiseau,Marseille, France.
Textual Data for Time Series Forecasting.

◇ Leveraging of text documents for the forecasting of the electricity consumption.

Since September 2018 **Teacher assistant**, *ENSAE & ENSTA Paris*, Palaiseau, France.
Statistics, machine learning and optimization classes.

April - September 2018 **End-of-studies internship**, *EDF R&D*, Palaiseau, France.
Prediction of electric vehicle charge with neural networks.

March - August 2017 **Gap year internship**, *Technion - Israel Institute of Technology*, Haifa, Israel.
Short-term forecasting of wind power production with neural networks.

Sept. 2016 - March 2017 **Gap year intership**, *EDF R&D*, Palaiseau, France.
Forecasting of the net electric consumption with generalized additive models (GAM) and coding of an interactive web app for the Centre d'Ingénierie Hydraulique (CIH)

May-August 2016 **Research internship**, *DTU - Technical University of Denmark*, Lyngby, Denmark.
Distributed learning for high-dimensional wind energy production forecasting.

Publications

2020 B. Sommer, P. Pinson, J.Messner, D. Obst, *Online distributed learning in wind power forecasting.* International Journal of Forecasting.

2019 D. Obst, B. Ghattas, S. Claudel, J. Cugliari, Y. Goude, G. Oppenheim, *Textual Data for Time Series Forecasting.*

Skills

Computer Science

Programming	Python, R, Matlab	Libraries	Scikit-learn, Keras, Pytorch, MGCV
Office softwares	Word,Excel	Others	LaTeX, Shiny R

Languages

French	Mother tongue	**English**	Advanced
German	Second mother tongue	**Spanish**	Beginner

Extracurricular Activity

2015-2016 Organization of seminars and courses for European students with the organization B.E.S.T. (Board of European Students of Technology).