

GUILLAUME AUSSET

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I am a data scientist at Younited Credit, where I create products that rely on machine learning to enable business teams and facilitate the growth of the company. My academic work focuses on transposing common results from the machine learning literature to the setting of survival analysis, and developing novel predictive techniques for censored data.

I had the opportunity to apply my work to both the medical setting (prediction of *death*) and the financial setting (prediction of *default*) but developed more general techniques that can be applied in any setting involving a *time-to-event*. My contributions can be found on sr.ht/~aussetg and github.com/aussetg.

SKILLS

Lang. **French** (native) **English** (fluent)
Prog. **Python** (10+ years) **Julia** (5+ years)
Tools **Linux** (20+ years) **System administration** (Proxmox, clustering) **Networking** (AS) FreeBSD Solaris
Misc. **Git**, **TeX** and many other tools

EDUCATION

- 2018–2021 **Télécom Paris** PhD on *Survival Analysis*.
My work focused on adapting the standard results and techniques from the field of machine learning to the survival analysis setting, mostly applied to credit rating and medicine.
Supervisors: [Stéphane Clémenton](#) and [François Portier](#)
- 2019 **RLSS**
Summer school on Reinforcement Learning with the SequeL team.
- 2016–2017 **École Normale Supérieure** MSc (MASH)
Mathematics, Statistics and Machine Learning.
Convex Optimization, Kernel Methods, Probabilistic Graphical Models, Monte Carlo Markov Chains, Statistical Learning, etc.
- 2014–2015 **ENSAE** MSc (MASEF)
Stochastic calculus and stochastic control for finance, probability and measure theory, ordinary differential equations etc.

WORK EXPERIENCE

- 2025– **Younited Credit**
Joined the new Data Science team. Updated the value-based bidding model and led the automatic granting project for Italy.
- 2023–2024 **Younited Credit**
Joined the Data Science and Credit Scoring team, creating a new French model with survival analysis for both short and long credits, and updating the Spanish model to achieve profitability.

- 2022–2023 **Younited Credit**
Reviewed all current models as a Model Risk Manager and helped introduce best practices from industry and academia.
- 2017–2021 **BNP Paribas**
Applied machine learning to credit ratings analysis. Developed a Bayesian portfolio optimization framework. Participated in most of the nascent data science projects at Portfolio Management.
- 2016 **Natixis**
I worked on AMeRisc, a large legacy risk aggregation platform for Natixis, using Java, C++, and Perl.
- 2015 **Crédit Agricole**
Research internship on supervised learning for scoring with ensembles of random trees.
- 2014 **CEREMADE**
Research internship under the supervision of Julien Salomon, on Reproducing Kernels, the Wassertein metric and SVMs.

PUBLICATIONS

- 2021 **G. Ausset**, T. Ciffréo, S. Cléménçon, F. Portier and T. Papin. [Individual Survival Curves with Conditional Normalizing Flows](#). *8th IEEE International Conference on Data Science and Advanced Analytics (IEEE DSAA'2021)*.
- 2021 **G. Ausset**, S. Cléménçon and F. Portier. [Nearest neighbour based estimates of gradients: Sharp nonasymptotic bounds and applications](#). *Proceedings of The 24th International Conference on Artificial Intelligence and Statistics, PMLR 130:532-540, 2021*.
- 2019 **G. Ausset**, S. Cléménçon and F. Portier. [Empirical Risk Minimization under Random Censorship: Theory and Practice](#) *Journal of Machine Learning Research, JMLR, 2019*.

TALKS & CONFERENCES

- 2019 **CMStatistics, London**
Machine Learning for Survival Analysis: Empirical Risk Minimization for Censored Distribution-Free Regression with Applications to Healthcare and Finance. *Talk*.
- 2018 **NeurIPS ML4H, Vancouver**
Machine Learning for Survival Analysis: Empirical Risk Minimization for Censored Distribution-Free Regression with Applications. Machine Learning for Health (ML4H) Workshop, *Poster*.

AWARDS & SCHOLARSHIPS

- 2017 **IESF Challenge Data Science, 1st Bee-o-diversity**
Classifying species of pollinating insects. *Cash prize*.
- 2017 **ENS Data Challenge, 1st RYTHM (now Dreem) Challenge**
Predicting the age of patients from EEGs.
- 2016 **Natixis Foundation for Quantitative Research Best Memoir**
Prize for the Best Master Memoir in Quantitative Finance for *Ensemble of Trees: Theory and Application to Scoring*