

Bob Pepin

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Experience

Freelance Consultant

Jan 2024 – Jan 2025

Pepin Consulting

Copenhagen

- Designed and developed a risk management tool for a client in the energy sector to hedge price and demand risk.
- Delivered a production-quality software package with user documentation and integration into the client's workflow.

Lead Quantitative Developer

Nov 2025 – Aug 2026

Ørsted

Copenhagen

- Developed pricing models for power market derivatives, storages and interconnectors.
- Evaluated model risk, designed and implemented model dashboards.

Postdoctoral Researcher in Machine Learning

Jan 2024 – Sep 2025

University of Copenhagen, Department of Computer Science

Copenhagen

- Conducted research within learning theory and algorithmic fairness.
- Supervised projects on in-context learning, chain-of-thought reasoning, stochastic forecasting and quantization.

Postdoctoral Researcher in Energy Markets

Mar 2023 – Dec 2023

Technical University of Denmark, Department of Power and Energy Systems

Copenhagen

- Conducted research on risk-aware trading strategies for balancing markets; implemented and evaluated the strategies for the Danish day-ahead, intraday and settlement markets.
- Conducted an analysis on the future evolution of ancillary service markets and presented it to C-level executives.
- Supervised a project on forecasting of solar power production.

Senior AI Specialist

Mar 2021 – Feb 2023

Alexandra Institute

Copenhagen

- Led teams of machine learning specialists on client engagements, managed client relations, conducted workshops.
- Generated sales leads and established client relations, participated in public procurement processes.
- Coordinated internal research activities within sustainability, established academic and industrial partnerships.

Lead Data Scientist

Feb 2019 – Feb 2021

Wunderman Thompson MAP

Copenhagen

- Designed and developed predictive models within the marketing domain for international corporate clients.
- Deployed models in production on all major cloud platforms (AWS, Azure, Google Cloud Platform).
- Conducted internal research projects on emerging machine learning technologies.

Machine Learning Scientist

Jun 2018 – Jan 2019

SupWiz

Copenhagen

- Developed the backend for a real-time chat software, deployed in production at major Danish companies.
- Managed Azure cloud platform services, designed Kubernetes cluster architecture and deployed container services.

Research Engineer

Feb 2013 – Feb 2014

Luxembourg Centre for Systems Biomedicine

Luxembourg

Developed a GPU-accelerated C++ library for the deconvolution of microscopy images.

Software Engineer

Oct 2012 – Jan 2013

Thales Critical Information Systems

Sophia-Antipolis

Contributed to the development of an airline revenue management system in C++.

Education

Ph.D. in Mathematics (Stochastic Analysis), *University of Luxembourg*

Mar 2014 – Mar 2018

M.Res. in Systems and Synthetic Biology, *Imperial College London*

Sep 2011 – Aug 2012

M.Sc. in Electrical Engineering, *CentraleSupélec*

Sep 2009 – Aug 2012

DEUG in Mathematics and Physics, *Université Paul Sabatier Toulouse III*

Sep 2007 – Aug 2009

Financial Engineering and Risk Management, *Columbia University via Coursera*

November 2022

Skills

Languages: English, Danish, French, German, Luxembourgish.

Programming: Python (PyTorch, Jax), C++, JavaScript (React, Vue), SQL.

Cloud Platforms: Amazon Web Services, Microsoft Azure, Google Cloud Computing Platform, DataBricks.

Data Science: Machine Learning, Neural Networks, Language Models, Time Series Forecasting, Mathematical Programming, Monte-Carlo Methods, Network Analysis, Generative Models.