

Education

McGill University

M.Sc. Mathematics and Statistics

Montreal, QC

May 2019 - December 2020 (Expected)

- + GPA: 4.0/4.0
- + Supervisor: Prof. David Stephens.
- + Thesis Track.
- + Relevant coursework:
 - Applied Machine Learning
 - Reinforcement Learning
 - Probabilistic Graphical Models
 - Mathematical Foundations of Machine Learning

McGill University

B.Sc. Joint Honours Mathematics and Computer Science

Montreal, QC

September 2016 - April 2019

- + GPA: 3.86/4.0.
- + First class Honours.

Publications

Adaptive Importance Sampling for Finite-Sum Optimization and Sampling with Decreasing Step-Sizes.
Ayoub El Hanchi, David A. Stephens
(To appear in) *Advances in Neural Information Processing Systems (NeurIPS)*, 2020

Software

Torchvr.

A PyTorch library providing PyTorch modules and samplers that produce efficient gradient estimators to accelerate training of large scale deep learning models. Supports both control-variate and importance-sampling methods.

Skills

Languages: English, French

Programming Languages: Python, C++

Deep learning frameworks: PyTorch

Other Tools: pybind11, Git

Awards

Science Undergraduate Research Award
Faculty of Science, McGill University

May 2018