SIU LUN CHAU

DPhil Student in Statistical Machine Learning

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EDUCATION

DPhil in Statistical Machine Learning

St.Peter's College, University of Oxford 📅 2019 – Ongoing

- Supervised by Prof. Dino Sejdinovic, Prof. Mihai Cucuringu and Prof. Xiaowen Dong.
- Thesis: Explainability, Causality, and Uncertainty via Kernel methods.

MMATH in Mathematics and Statistics (1st Class Honours)

Lady Margaret Hall, University of Oxford 📅 2017 – 2018

- Ranked 2nd in the year.
- Distinction in Master Thesis: Modelling Diseases Trajectories with Infinite Mixture of Gaussian Processes.

BA in Mathematics and Statistics (1st Class Honours)

Lady Margaret Hall, University of Oxford 📅 2014 – 2017

- Ranked 1st in the year.
- Distinction in Undergraduate Essay on Boosting methods.

PUBLICATIONS

6. RKHS-SHAP: Shapley Value for Kernel Methods

Currently under review

Siu Lun Chau, Javier Gonzalez, and Dino Sejdinovic

5. Learning Inconsistent Preference with Gaussian Processes

The 25th International Conference on Artificial Intelligence and Statistics (AISTATS 2022)

Siu Lun Chau, Javier Gonzalez, and Dino Sejdinovic

4. BayesIMP: Uncertainty Quantification for Causal Data Fusion

The 35th Conference on Neural Information Processing Systems (NeurIPS 2021)

Siu Lun Chau, Jean Francois Ton, Yee Whye Teh, Javier Gonzalez, and Dino Sejdinovic

3. Deconditional Downscaling with Gaussian Processes

The 35th Conference on Neural Information Processing Systems (NeurIPS 2021)

Siu Lun Chau, Shahine Bouabid, and Dino Sejdinovic

2. Kernel-Based Graph Learning From Smooth Signals: A Functional Viewpoint

Transactions on Signal and Information Processing over Networks (IEEE 2020)

Xingyue Pu, Siu Lun Chau, Xiaowen Dong, and Dino Sejdinovic

1. Spectral Ranking with Covariates

Currently under review

Siu Lun Chau, Mihai Cucuringu, and Dino Sejdinovic

LANGUAGES

English
Chinese (Cantonese)
Chinese (Mandarin)

SKILLS

Machine Learning Models

Kernel Methods   Gaussian Processes

Graph Neural Networks

Machine Learning Applications

Causal Inference   Preference Learning

Explainable AI   Uncertainty Modelling

Bayesian Optimisation   Graph ML

Software

Python   R   PyTorch   Sckit-Learn

INDUSTRY EXPERIENCES

Applied Scientist Intern (Upcoming)

Amazon

📅 06/2022   📍 London, UK

- Devise forecasting models for the Amazon Transportation Service group.

Machine Learning Research Intern

Max Planck Institute of Intelligence Systems

📅 10/2021 – Ongoing   📍 Tübingen, Germany

- Supervised by Dr. Krikamol Muandet.
- Researched into relaxing restrictive structural assumptions in causal inference under unobserved confounding for decision making.

Machine Learning Content Developer

Cambridge Spark

📅 08/2017 – Ongoing   📍 London, UK

- Designed projects and delivered Machine Learning courses to upskill students and corporates.

Machine Learning Engineer

Gini

📅 10/2020 – 01/2021   📍 Hong Kong

- Developed a Gaussian Processes based explainable time series model for giniPredict, a forecasting tool built for use in Google spreadsheets for decision-makers.

Machine Learning Consultant

Catalyst AI

📅 04/2019 – 10/2020   📍 Cambridge, UK

- Developed forecasting models for clients ranging from agricultural tech and fashion retail company.

Founder and Managing Director

Oxford Strategy Group Digital

📅 04/2017 – 04/2019   📍 Oxford, UK

- Launched and managed Oxford first's student-led machine learning consultancy group with over 50 technical consultants.