

SIU LUN CHAU

DPhil Student in Statistical Machine Learning

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📍 Oxford, United Kingdom

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.
- Recipient of the ESPRC and MRC studentship for DPhil in Statistics and Machine Learning.
- Thesis: Explainability, Causality, and Uncertainty modelling 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.

SKILLS

Machine Learning Models

Kernel Methods Neural Networks

Gaussian Processes

Graph Neural Networks

Machine Learning Applications

Causal Inference Preference Learning

Explainable AI Uncertainty Modelling

Bayesian Optimisation Graph ML

Programming Language

Python R MATLAB

Coding software

Gpytorch PyTorch Sckit-Learn

Language

English Mandarin Cantonese

INDUSTRY EXPERIENCES

Applied Scientist Intern (Upcoming)

🏢 Amazon Transportation Group, London

📅 06/2022

- Devise forecasting models for the Amazon Transportation Service group.

Machine Learning Consultant

🏢 Ravio, Cambridge

📅 04/2022 - Ongoing

- Designed a word embedding model to compare job titles across companies.

Machine Learning Research Intern

🏢 Max Planck Institute of Intelligence Systems, Germany

📅 10/2021 – Ongoing

- Researched into machine learning for econometrics under the supervision of Dr. Krikamol Muandet. Topics covered: instrumental variable regression, and regression discontinuity design.

Machine Learning Content Developer

🏢 Cambridge Spark, London

📅 08/2017 – Ongoing

- Designed projects and delivered Machine Learning courses to upskill students and corporates. Topics include: basic ML, model explainability using LIME and SHAP, time series modelling, and Gaussian processes.

Machine Learning Engineer

🏢 Gini, HongKong

📅 10/2020 – 01/2021

- 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, Cambridge UK

📅 04/2019 – 10/2020

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

Founder and Managing Director

🏢 Oxford Strategy Group Digital

📅 04/2017 – 04/2019

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

PUBLICATIONS

ArXiv Preprints

- Chau, Siu Lun, Cucuringu, M., & Sejdinovic, D. (2022). *Spectral ranking with covariates*.
- Chau, Siu Lun, Gonzalez, J., & Sejdinovic, D. (2022b). *Rkhs-shap: Shapley values for kernel methods*.

Conference Proceedings

- Chau, Siu Lun, Gonzalez, J., & Sejdinovic, D. (2022a). Learning inconsistent preferences with gaussian processes. *International Conference on Artificial Intelligence and Statistics*.
- Chau, Siu Lun, Bouabid, S., & Sejdinovic, D. (2021). Deconditional down-scaling with gaussian processes. *Advances in Neural Information Processing Systems*.
- Chau, Siu Lun, Ton, J.-F., González, J., Teh, Y., & Sejdinovic, D. (2021). Bayes-imp: Uncertainty quantification for causal data fusion. *Advances in Neural Information Processing Systems*.

Journal Articles

- Pu, X., Chau, Siu Lun, Dong, X., & Sejdinovic, D. (2021). *Kernel-based graph learning from smooth signals: A functional viewpoint*. IEEE.