

Luis A. Ortega

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Experience

Postdoctoral Researcher, <i>University of Aalborg, Copenhagen</i>	2026 – Present
Teaching Assistant and Research Personnel, <i>Autonomous University of Madrid</i> Ph.D. student with Daniel Hernández Lobato as Supervisor. Teaching Python programming fundamentals (Bachelors) and Bayesian methods (Masters).	11/2021 – 11/2025
Visitor Researcher, <i>University of Cambridge</i> Research on Uncertainty Estimation on Large Language Models with José Miguel Hernández Lobato.	09/2023 – 12/2023
Research Assistant, <i>University of Almería</i> Worked with Andrés R. Masegosa studying the effect of diversity on Deep Neural Network ensembles.	02/2021 – 12/2021

Publications

Scalable Linearized Laplace Approximation via Surrogate Neural Kernel Luis A Ortega, Simón Rodríguez-Santana and Daniel Hernández-Lobato	ESANN 2026 [PDF] [Code]
Improving the Linearized Laplace Approximation via Quadratic Approximations Pedro Jiménez, Luis A Ortega, Pablo Morales-Álvarez and Daniel Hernández-Lobato	ESANN 2026 [PDF] [Code]
A Large Deviation Theory Analysis on the Implicit Bias of SGD Luis A. Ortega and Andrés R. Masegosa	Neurocomputing 2026 [PDF] [Code]
PAC-Chernoff Bounds: Understanding Generalization in the Interpolation Regime Andrés R. Masegosa and Luis A. Ortega	JAIR & ECAI 2025 [PDF] [Code]
PAC-Bayes-Chernoff Bounds for Unbounded Losses Ioar Casado, Luis A. Ortega, Aritz Pérez and Andrés R. Masegosa	NeurIPS 2024 [PDF]
Variational Linearized Laplace Approximation for Bayesian Deep Learning Luis A. Ortega, Simón Rodríguez-Santana and Daniel Hernández-Lobato	ICML 2024 [PDF] [Code]
The Cold Posterior Effect Indicates Underfitting Yijie Zhang, Yi-Shan Wu, Luis A. Ortega and Andrés R. Masegosa	TMLR 2024 [PDF] [Code]
Deep Variational Implicit Processes Luis A. Ortega, Simón Rodríguez-Santana and Daniel Hernández-Lobato	ICLR 2023 [PDF] [Code]
Diversity and Generalization in Neural Network Ensembles Luis A. Ortega, Rafael Cabañas and Andrés R. Masegosa	AISTATS 2022 [PDF] [Code]

Ongoing Research

Fixed-Mean Gaussian Processes for ad-hoc Bayesian Deep Learning (under review) Converting models to Bayesian by creating a Gaussian Process with fixed predictive mean to that model.	[Draft]
Regularization as Estimation, A PAC-Bayes-Chernoff Approach A prescriptive framework, grounded in PAC-Bayes-Chernoff bounds, that reframes regularization as a statistical estimation problem.	
Revisiting the Marginal Likelihood through a PAC-Bayesian lens While marginal likelihood remains a critical component, generalization in Bayesian models depends on additional factors beyond marginal likelihood alone.	

Education

Ph.D. Student, <i>Autonomous University of Madrid</i> Thesis: <i>Uncertainty Estimation and Generalization Bounds for Modern Deep Learning</i>	11/2021 – 11/2025
B.S. in Physics, <i>National Distance Education University</i>	2024 – 202X
M.S. in Data Science, <i>Autonomous University of Madrid</i> Master Thesis: <i>Deep Variational Implicit Processes</i>	2020 – 2022
B.S. in Computer Science, <i>University of Granada</i>	2015 – 2020
B.S. in Mathematics, <i>University of Granada</i>	2015 – 2020

Honors & Awards

Granted Santander-UAM Scholarship. Uncertainty Estimation in LLM at Cambridge University. Computational and Biological Learning Lab, University of Cambridge	2023
Granted FPI-UAM Scholarship. Competitive Predoctoral Contract for Training Research Personnel	2021

Department of Computer Science, Autonomous University of Madrid

Research Collaboration Scholarship 2020

Granted Highest Mark on Bachelor's Thesis, 10/10. Statistical Models with Variational Methods 2020

Department of Computer Science and Faculty of Science, University of Granada

Open Source Contributions

Ludvins/Bayesipy | ★19 2025
Full post-hoc suite that includes Variational (VaLLA) and Nyström (ELLA) LLA variants, FMGPs, SNGPs abd MFVI. Along with loaders for benchmarking on pre-defined data and models.

AlexImmer/Laplace | ★441 2024
Implemented Functional (GP) Laplace.

libreim/apuntesDGIIM | ★79 2017
Divulcation group destined to the double degree in computer science and mathematics, Granada.

Skills

Technical	Python, C++, PyTorch, TensorFlow, Keras and JAX (little)
Soft Skills	Quick learner, Multi-tasking, Cooperative and Collaborative