Samuel Wiqvist

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Education

- **Lund University** — Lund, Sweden
  Ph.D. Mathematical Statistics — *Sep. 2016 – Sep. 2021 (expected)*
  - **Research topic**: Developing novel inference methods for likelihood-free problems.
- **Lund University** — Lund, Sweden
  MSc in Engineering, Engineering Mathematics — *Sep. 2011 – July 2016*
  - **University of Toronto, Ontario, Canada**: Exchange studies during my fourth year (2014–2015).

Experience

- **Lund University** — Lund, Sweden
  Teaching Assistant — *Sep. 2016 – March 2021 (ongoing)*
  - **Monte Carlo and Empirical Methods**: Spring semester 2018, 2019, 2020, and 2021. Led computer exercise classes and graded projects.
  - **Financial Statistics**: Fall semester 2018, 2019, and 2020. Led computer exercise classes.
  - **Markov Processes**: Fall semester 2017, 2018, and 2019. Led computer tutorials and exercise classes, graded exams.
  - **Mathematical Statistics, Basic Course**: Fall semester 2016 and spring semester 2017. Led computer tutorials exercise classes, graded projects and exams.
- **Elevio** — Stockholm, Sweden
  Intern — *June 2015 – Aug. 2015*
  - **Project**: Working together with another intern our task was to evaluate Ellevio's position on the energy market using econometric models.

Projects

- **Code for the paper *Efficient inference for stochastic differential mixed-effects models using correlated particle pseudo-marginal algorithms***: The paper is published in *Computational statistics and data analyses*. Language: Julia/R, framework Jupyter, the code is available on my GitHub.
- **Code for the paper *Partially Exchangeable Networks and Architectures for Learning Summary Statistics in Approximate Bayesian Computation***: **The paper was accepted for ICML 2019**. Language: Julia, framework Knet and Jupyter, the code is available on my GitHub.
- **Code for the paper *Accelerating delayed-acceptance Markov chain Monte Carlo algorithms***: The paper is currently in preparation for a new version. Language: Julia, the code is available on my GitHub.
- **Reanalysis of the MA process example in *Learning Summary Statistic for Approximate Bayesian Computation via Deep Neural Network***: Implementation of a multi-layer perception network and associated performance analyses for the summary statics learning task. Language: Python, framework: PyTorch and Jupyter, the code is available on my GitHub.
- **Implementation of some approximate Bayesian computation algorithms**: Generic implementations of some approximate Bayesian computing algorithms. Language: Julia, the code is available on my GitHub.

Programming Skills

- **Languages**: Julia, Python, MATLAB, R **Frameworks and packages**: PyTorch, Matplotlib, Knet (Julia) **Technologies**: HPC clusters, Jupyter, LaTeX, Linux/Unix, version control

Selected course work

- **Advanced Topics in Machine Learning: Computational Tools for Machine Learning in Python** (Technical University of Denmark), **Introduction to Deep Learning** (Lund University), **Bayesian Statistics** (University of Copenhagen), **Methods of Data Analyses I** (University of Toronto)

Languages

- **Swedish**: Native speaker, **English**: Fluent.