# Curriculum Vitae: Samuel Wiqvist

## Personal Information


Born: July 31, 1991
Gender: Male
Nationality: Swedish
Address work: mailing address:
Center for Mathematical Sciences, Lund University
Box 118
221 00 Lund, Sweden
mail:
samuel.wiqvist@matstat.lu.se
Address home: mailing address:
Måsvägen 10C
227 33 Lund, Sweden
mail:
samuel.wiqvist@live.com


## Current Position

*PhD student* at the Div. of Mathematical Statistics, Centre for Mathematical Sciences, Lund University. Started the PhD program on September 1st 2016, and expected to graduate in June 2021. My main advisor is Umberto Picchini.


Umberto Picchini's adress: mailing address:
Mathematical Sciences - Chalmers University of Technology and University of Gothenburg
SE-412 96 Gothenburg, Sweden
mail:
picchini@chalmers.se


## Research Interests

Bayesian inference, intractable likelihood problems, and Monte Carlo methods.

## Appointments Held

2015-2015 Intern, Ellevio AB.

## Education

2016 MSc in Engineering Mathematics, Faculty of Engineering, Lund University.
Master's thesis: *An Adaptive Iterated Filtering Algorithm*, defended on 10th of June 2016. The thesis treated maximum likelihood based parameter estimations of partially observed Markov process models and a new version of the Iterated Filtering Algorithm was introduced.

2010 Upper-secondary school, Natural Science Program, Katedralskolan, Lund, (Sv. gymnasieexamen).

# Publications

### Conference papers

[1] **Samuel Wiqvist**, Pierre-Alexandre Mattei, Umberto Picchini, and Jes Frellsen. Partially Ex- changeable Networks and Architectures for Learning Summary Statistics in Approximate Bayesian Computation. In ICML, pages 6798–6807, 2019

### Pre-prints

[1] **Samuel Wiqvist**, Andrew Golightly, Ashleigh T Mclean, and Umberto Picchini. Efficient inference for stochastic differential mixed-effects models using correlated particle pseudo-marginal algorithms. *arXiv preprint arXiv:1907.09851*, 2019

[2] **Samuel Wiqvist**, Umberto Picchini, Julie Lyng Forman, Kresten Lindorff-Larsen, and Wouter Boomsma. Accelerating delayed-acceptance markov chain monte carlo algorithms. *arXiv preprint arXiv:1806.05982*, 2018.

# Talks

2019 MC 20: Workshop on Numerical Methods for Stochastic Differential Equations *Efficient inference for stochastic differential equation mixed effects models using correlated particle pseudo-marginal algorithms*

2019 Pioneers of Probabilistic Programming (Meet-up group, Copenhagen) *An Introduction to Bayesian Statistics and Approximate Bayesian Computing*

2019 Bayes@Lund. *Automatic learning of summary statistics for Approximate Bayesian Computation using Partially Exchangeable Networks.*

2019 Statistics and Biomathematics Seminar, Dept. Mathematical Sciences, Chalmers University of Technology and University of Gothenburg. *Automatic Learning of Summary Statistics for Approximate Bayesian Computation Using Deep Learning.*

# Teaching

Spring 2020 Computer laboratory assistant, *MASM11/FMSN50 Monte Carlo and Empirical Methods for Stochastic Inference*, Lund University.

Fall 2019 Computer laboratory assistant, *FMSN60/MASM18 Financial Statistics*, Lund University.

Fall 2019 Teaching assistant and computer laboratory assistant, *FMSF15/MASC03 Markov processes*, Lund University.

Spring 2019 Computer laboratory assistant, *MASM11/FMSN50 Monte Carlo and Empirical Methods for Stochastic Inference*, Lund University.

Fall 2018 Computer laboratory assistant, *FMSN60/MASM18 Financial Statistics*, Lund University.

Fall 2018 Teaching assistant and computer laboratory assistant, *FMSF15/MASC03 Markov processes*, Lund University.

Spring 2018 Computer laboratory assistant, *MASM11/FMSN50 Monte Carlo and Empirical Methods for Stochastic Inference*, Lund University.

Fall 2017 Computer laboratory assistant, *FMSN60/MASM18 Financial Statistics*, Lund University.

Fall 2017 Teaching assistant and computer laboratory assistant, *FMSF15/MASC03 Markov processes*, Lund University.

Spring 2017 Teaching assistant and computer laboratory assistant, *FMS035 Mathematical Statistics, Basic Course*, Faculty of Engineering, Lund University.

Fall 2016 Teaching assistant and computer laboratory assistant, *FMS032 Mathematical Statistics, Basic Courses*, Faculty of Engineering, Lund University.

Spring 2016 Computer laboratory assistant, *FMS035 Mathematical Statistics, Basic Course*, Lund University.

Fall 2015 Teaching assistant and computer laboratory assistant, *FMS086 Mathematical Statistics, Faculty of Engineering*, Lund University.

## Positions of Trust

2013-2014 Head of Student Council of the Engineering Mathematics program.

2013-2014 Student representative in the the Program Management Group of the Engineering Mathematics program.

2012-2013 Head of fair and logistics FARAD 2013, (FARAD is a career fair organized by students).