

Samuel Wiqvist

<https://www.linkedin.com/in/samuel-wiqvist/>

Webpage: <https://samuelwiqvist.github.io/>

Email : samuel.wiqvist@live.com

Mobile : 0046730200110

EDUCATION

- **Lund University** Lund, Sweden
Ph.D. Mathematical Statistics *Sep. 2016 – June 2021 (expected)*
 - **Research topic:** Developing novel inference methods for likelihood-free problems.
- **Lund University** Lund, Sweden
MSc in Engineering, Engineering Mathematics; (GPA 4.3/5) *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 2020*
 - **Monte Carlo and Empirical Methods:** Spring semester 2018, 2019, and 2020. Led computer exercise classes and graded projects.
 - **Financial Statistics:** Fall semester 2018 and 2019. 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 currently under review for *Computational statistics and data analyses*. Language: Julia/R, framework Jupyter, GitHub repository.
- **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, GitHub repository.
- **Code for the paper *Accelerating delayed-acceptance Markov chain Monte Carlo algorithms*:** The paper is currently in preparation for a new version. Language: Julia, GitHub repository.
- **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 statistics learning task. Language: Python, framework: PyTorch and Jupyter GitHub repository.
- **Implementation of some approximate Bayesian computation algorithms:** Generic implementations of some approximate Bayesian computing algorithms. Language: Julia, GitHub repository.

PROGRAMMING SKILLS

- **Languages:** Julia, MATLAB, R, Python **Technologies:** HPC clusters, Jupyter, L^AT_EX, 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