

*PhD in Statistics*  
*Postdoctoral Fellow - Department of Statistics, University of Oxford*

## Academic position

- Since Sept. **University of Oxford**, *Postdoctoral fellow*, Oxford (UK).  
2020 Postdoctoral researcher in the department of Statistics, working with Pr. Arnaud Doucet  
Main research interests: Variational inference, PAC-Bayes, Generalization, Robustness  
2017-2020 **CREST/ENSAE**, *PhD Student*, Paris (France).  
PhD Thesis in the department of Statistics of CREST, supervised by Pr. Pierre Alquier  
Title: *Contributions to the theoretical study of variational inference & robustness*  
Teaching Assistant in mathematics at ENSAE Paris:  
◦ Analysis & Topology, Undergraduate (L3) in Fall 2017-2019  
◦ Measure Theory, Undergraduate (L3) in Fall 2018 and 2019  
◦ Mathematical Statistics, Graduate (M1) in Fall 2018 and 2019  
◦ Machine Learning, Graduate (M1) in Spring 2018 and 2019 (R/Python)  
◦ Statistical Machine Learning, Graduate (M2) in Fall 2019 (R/Python)

## Education

- 2017-2020 **Institut Polytechnique de Paris**, *PhD in Statistics & Machine Learning*.  
2016-2017 **ENS Paris-Saclay**, *MSc in Machine Learning, MVA Master Program*.  
2014-2017 **ENSAE Paris**, *MSc in Economics and Statistics, Engineering degree*.

## Publications

- 2022 **On PAC-Bayesian Reconstruction Guarantees for VAEs**, with Y. Shi, B. Guedj & A. Doucet, Accepted, 25<sup>th</sup> International Conference on Artificial Intelligence and Statistics (AISTATS 2022).  
2022 **Estimation of Copulas via Maximum Mean Discrepancy**, with P. Alquier, A. Derumigny & J.-D. Fermanian, Accepted, Journal of the American Statistical Association (JASA).  
2022 **Finite sample properties of parametric MMD estimation: robustness to misspecification and dependence**, with P. Alquier, Bernoulli.  
2020 **Convergence Rates of Variational Inference in Sparse Deep Learning**, Proceedings of the 37<sup>th</sup> International Conference on Machine Learning (ICML 2020).  
2020 **MMD-Bayes: Robust Bayesian Estimation via Maximum Mean Discrepancy**, with P. Alquier, Proceedings of the 2<sup>nd</sup> Symposium on Advances in Approximate Bayesian Inference (AABI 2020).  
2019 **A Generalization Bound for Online Variational Inference**, with P. Alquier & M.E. Khan, Proceedings of the 11<sup>th</sup> Asian Conference on Machine Learning (ACML 2019).  
*Best paper award*  
2019 **Consistency of ELBO maximization for model selection**, BECA, Proceedings of the 1<sup>st</sup> Symposium on Advances in Approximate Bayesian Inference (AABI 2019).  
*Travel award*  
2018 **Consistency of Variational Bayes Inference for Estimation and Model Selection in Mixtures**, with P. Alquier, Electronic Journal of Statistics (EJS).

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## Industrial experience

- May–Sept. **Quantitative analyst**, *BNP Paribas*, Paris.
- 2017 Internship in the Global Market Data & Artificial Intelligence Lab of the bank BNP Paribas
- Exploitation of techniques of machine learning on financial and client data
  - Prediction and recommendation tasks on the bonds and on the Forex markets
  - Building of support models for traders and sales in a Python environment
- June–Sept. **Economist**, *Mines ParisTech & Yacast*, Paris.
- 2016 Internship in the research centre for industrial economics of the Grande Ecole Mines ParisTech
- Analysis of the market of French radio for the monitoring media company Yacast
  - Building of a predictive model of musical playlists in a Python environment
- Jan.–May **Data scientist**, *Accenture & M6*, Paris.
- 2016 Part-time internship in the professional services company Accenture for the TV channel M6
- Building of a recommender system for the TV on-demand service M6 Replay
  - Use of machine learning algorithms and data analysis tools in an R environment
- June–Aug. **Statistician-Economist**, *DARES*, Paris.
- 2015 Internship in the French statistical office of the Ministry of Labour
- Statistical analysis of a survey dealing with training contracts in a SAS environment

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## Research Activities

- Talks
- DeepMind/UCL, DeepMind/ELLIS CSML Seminar Series, London (UK), May 2022.
  - INRAE, MalAGE team Seminar, Jouy-en-Josas (France), Jan. 2022.
  - Université Paris-Saclay, Probability and Statistics Seminar, Orsay (France), Dec. 2021.
  - University of Bristol, Statistics Seminar (UK), Oct. 2021.
  - Imperial College London, Statistics Seminar (UK), May 2021.
  - Sorbonne Université - Université de Paris, LPSM Seminar (France), Jan. 2021.
  - Alan Turing Institute, DCE Seminar, London (UK), Sept. 2020.
  - ICML (Remote), July 2020.
  - Riken AIP, PI Seminar, Tokyo (Japan), Feb. 2020.
  - CREST, Stats/ML/Econometrics Seminar, Palaiseau (France), Nov. 2019.
  - I2M, Statistics Seminar, Marseille (France), Nov. 2019.
  - INRIA - ENS Paris, Sierra Team Seminar, Paris (France), Oct. 2019.
  - Ecole Doctorale Mathématiques Hadamard, PhD days, Palaiseau (France), May 2019.
  - AABI Symposium, Montréal (Canada), Dec. 2018.
  - CREST, Stats/ML/Econometrics Seminar, Palaiseau (France), Oct. 2018.
  - Université Paris-Saclay, Probability and Statistics Seminar, Orsay (France), June 2018.
- Posters
- MHC Conference, Université Paris-Saclay, Orsay (France), June 2021.
  - AABI Symposium, Vancouver (Canada), Dec. 2019.
  - Structural Inference in High-Dimensional Models 2, HSE, St. Petersburg (Russia), Aug. 2019.
  - AABI Symposium, Montréal (Canada), Dec. 2018.
- Awards
- Best Paper Award**, 11<sup>th</sup> Asian Conference on Machine Learning, 2019.
- Travel Award**, 1<sup>st</sup> Symposium on Advances in Approximate Bayesian Inference, 2018.
- Grants
- Visiting Student Researcher Grant**, from the Jacques Hadamard Foundation (Junior Scientific Visibility) to visit the ABI Team of the RIKEN AIP led by M.E. Khan, Tokyo (Japan), Feb. 2020.
- PhD Grant**, from GENES (French Ministry for the Economy and Finance), 2017-2020.
- Reviewing
- ICML, NeurIPS, AISTATS, AABI, JMLR, Biometrika, Entropy, IEEE TPAMI, Statistics & Probability Letters.

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## Skills and interests

- Programming Python, R
- Languages French (Native), English (Fluent), German (Intermediate), Chinese (Beginner)
- Interests Music (Doublebass, Piano), Sport (Football)