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PhD Student in Statistics, CREST - ENSAE - Institut Polytechnique de Paris

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- 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.

Experience

Academic positions -

Since Oct. PhD Student & Teaching Assistant, IP Paris/CREST/ENSAE, Paris.

2017 PhD Thesis in the department of Statistics of CREST at IP Paris - ENSAE Paris

- \circ Theoretical properties of variational inference in statistics & machine learning
- o Under the supervision of Pr. Pierre Alquier, currently at RIKEN AIP, Tokyo
- 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)

Industrial positions —————

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
 - o Prediction and recommendation tasks on the bonds and on the Forex markets
 - o 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
 - o 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
 - $\circ\,$ 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

Publications

- 2019 Finite sample properties of parametric MMD estimation: robustness to misspecification and dependence, *BECA*, *P. Alquier*, Preprint Arxiv.
- 2019 MMD-Bayes: Robust Bayesian Estimation via Maximum Mean Discrepancy, BECA, P. Alquier, Preprint Arxiv.
- 2019 **Convergence Rates of Variational Inference in Sparse Deep Learning**, *BECA*, Preprint Arxiv.
- 2019 A Generalization Bound for Online Variational Inference, BECA, P. Alquier, M.E. Khan, Proceedings of the 11th Asian Conference on Machine Learning (ACML).

 Best paper award

- 2019 Consistency of ELBO maximization for model selection, BECA, Proceedings of the 1^{st} Symposium on Advances in Approximate Bayesian Inference (AABI). Travel award
- 2018 Consistency of Variational Bayes Inference for Estimation and Model Selection in Mixtures, BECA, P. Alquier, Electronic Journal of Statistics (EJS).

Other Research Activities

Awards Best Paper Award at the 11^{th} Asian Conference on Machine Learning, 2019. Travel Award at the 1^{st} Symposium on Advances in Approximate Bayesian Inference, 2018.

Seminar Organization of the **CREST PhD Day**, CREST internal Annual Seminar for incoming PhD Students, Palaiseau (France)

Talks • Statistics/Machine Learning/Econometrics Seminar, CREST, Palaiseau (France), Nov. 2019.

- Statistics Seminar, I2M, Marseille (France), Nov. 2019.
- Sierra Seminar, INRIA ENS, Paris (France), Oct. 2019.
- o PhD students days, Ecole Doctorale Mathématiques Hadamard, Palaiseau (France), May 2019.
- o AABI Symposium at NeurIPS, Montréal (Canada), Dec. 2018.
- o Statistics/Machine Learning/Econometrics Seminar, CREST, Palaiseau (France), Oct. 2018.
- Probability and Statistics Seminar, Université Paris-Sud, Orsay (France), June 2018.

Posters O AABI Symposium, Vancouver (Canada), Dec. 2019.

- Workshop on High-Dimensional Models, HSE, St. Petersburg (Russia), Aug. 2019.
- o AABI Symposium, Montréal (Canada), Dec. 2018.

Skills and interests

Programming Python, R, SAS, Matlab, Scilab

Software LATEX, MS Word, MS Excel, MS Powerpoint

Languages French (Native), English (Fluent), German (Intermediate), Chinese (Beginner)

Interests Music (Doublebass, Piano), Sport (Football), Reading