Juan Kuntz Nussio



— Profile

Senior Research Engineer with

- o a knack for working across disciplines and a **broad background** in mathematics, computer science, and engineering;
- o proficiency in machine learning, statistics, optimization, and Monte Carlo;
- o 5 years of experience in Python;
- o and 10 years in academic and industrial research.

Scientific Skills

Statistics: Frequentist and Bayesian inference, point estimation, hypothesis testing, asymptotics, bootstrapping, interval estimation, linear regression and GLMs, ensemble methods (bagging, Bayesian averaging, boosting), experimental design, variational inference, expectation-maximization, empirical Bayes, hidden Markov models, and filtering/smoothing.

Machine learning:

- o supervised learning (nearest neighbours, L/QDA, SVMs, decision trees, random forests, etc.),
- o unsupervised learning (PCA, k-means, factor analysis, sparse coding, etc.),
- o deep learning (RNNs, LSTMs, CNNs, autoencoders, transformers),
- o statistical learning theory (risk minimization, cross-validation, bias-variance tradeoff, double descent),
- \circ regularization (early stopping, Tikhonov, L_1 , dropout, data augmentation),
- o reinforcement learning (bandits, dynamic programming, TD learning, actor-critic methods),
- o generative models (diffusion models, VAEs, GANs) with applications to computer vision,
- NLP (word embeddings, language models, sentiment analysis, seq2seq models).

Monte Carlo: Rejection sampling, importance sampling, Markov chain Monte Carlo, annealed importance sampling, sequential Monte Carlo, pseudo-marginal methods, variance reduction techniques, and likelihood-free methods.

Optimization: Standard convex programs (LPs, SDPs, etc.), primal-dual formulations, first-order methods, stochastic optimization, proximal algorithms, higher-order methods, algorithms for constrained optimization (IPMs, ADMM, etc.), and derivative-free methods (coordinate descent, Bayesian optimization, simulated annealing, genetic algorithms, etc.).

Engineering Skills

Proficient in Python (numpy, pandas, TensorFlow, PyTorch, JAX, scikit-learn, matplotlib, statsmodels, Pyro, SciPy).

Versed in coding best practices (Git, unit testing, documenting with Sphinx, review, CI/CD with Github actions, etc.).

Experienced in MATLAB, SQL, Bash, R, and LATEX.

Familiar with the AWS ecosystem incl. the SageMaker platform.

Work Experience

Senior Research Engineer. Polygeist LTD, UK. Jul 2023 - today Postdoctoral Research Fellow. Department of Statistics, University of Warwick, UK. Apr 2020 - Jul 2023 Postdoctoral Research Associate. Department of Bioengineering, Imperial College London, UK. Nov 2017 - Jun 2019 Research Assistant. Mar 2017 – Aug 2017, Departments of Bioengineering, Chemistry, and Mathematics, Oct 2016 - Feb 2017, Jan 2015 - Jun 2015

Imperial College London, UK.

Education

Ph.D. in Bioengineering and Mathematics. Imperial College London, UK., BBSRC funded. Oct 2012 - Oct 2017 Thesis: "Deterministic approximation schemes with computable errors for the distributions of Markov chains".

M.Eng. in Biomedical Engineering. Imperial College London, UK.

Oct 2008 - Jul 2012

o Integrated Masters degree (Bachelors + Masters) with a one-year specialization in Control Engineering. Graduated with First-Class Honours (ranked second in year group).

— Publications

13 academic publications including 10 first-author articles and a book; see my website for a searchable list with subject tags. *h*-index of 9 and 186 total citations, as indicated by Google Scholar in April 2023. Latest publication:

o J. Kuntz, J. N. Lim, and A. M. Johansen. "Particle algorithms for maximum likelihood training of latent variable models". AISTATS 206:5134-5180 (2023, oral presentation).