

# Nicolas Chopin

*Professor of data sciences*

ENSAE  
5 avenue Henry Le Chatelier  
91764 Palaiseau Cedex FRANCE  
☎ +33 1 41 17 65 22  
✉ [nicolas.chopin@ensae.fr](mailto:nicolas.chopin@ensae.fr)  
🌐 <https://nchopin.github.io/>



## Experience

- Sept. 2006–to date **Professor of data sciences**, ENSAE, IPP, Palaiseau, FRANCE
- 2003–2006 **Lecturer in Statistics**, Bristol University, UK
- 2002–2003 **Statistical methodologist**, UMS-INSEE, Paris, FRANCE
- 1999–2002 **Junior Lecturer in Statistics**, ENSAE, Malakoff, France

## Education

- 2010 **Habilitation à Diriger des recherches**, Université Paris Dauphine  
(French habilitation to supervise Ph.D. students, Viva 1st Dec. 2010)
- 1999–2003 **Ph.D. thesis in Statistics**, Université Paris VI, supervisor: Pr C.P. Robert  
*Sequential Monte Carlo methods and their applications to Bayesian inference.*
- 1997–1999 **Msc. in Economics and Statistics**, ENSAE
- 1994–1997 **Msc. in Engineering**, Ecole Polytechnique

## Research Interests

I am interested in Bayesian computation in a general sense, that is, the development of numerical methods to perform Bayesian learning and inference. I am particularly interested in:

- Monte Carlo methods, especially Sequential Monte Carlo (particle filtering): theory (convergence properties, etc), methodology, and applications; Importance sampling, Markov chain Monte Carlo (MCMC), and recently quasi-Monte Carlo.
- Deterministic approximations: Laplace, Variational Bayes and Expectation Propagation.

I am also interested in Bayesian modelling and practical applications: I am collaborating or have collaborated with scientists from different areas of Science, such as cosmology, neuro-sciences, and (very recently) public health.

## Awards, distinctions and grants

- Fellow of the IMS (Institute of Mathematical Statistics), 2020
- ANR grant B3DCMB, 2017-2021, 145 KE; (Big Bang à partir de Big Data (du fond diffus cosmologique))
- CREST coordinator of 'SP Bayes' (Statistique Bayésienne semi-paramétrique) ANR Project led by J. Rousseau (2008-10)
- EPSRC first grant EP/C015886/1, Oct 2005 - Oct 2008, £74.000 ; 'Novel Applications of Sequential Monte Carlo'. (Grant awarded on a competitive basis.)

- 2002 Leonard J. Savage Award for an outstanding doctoral dissertation in Bayesian econometrics and statistics ('Theory and Methods' section), International Society for Bayesian Analysis.

## Teaching

- **ENSAE**: "Introduction to Stochastic processes" (2nd year, 20 hrs), "Statistique 1" (2nd year, 20 hrs, 2006-2018), "Monte Carlo and simulation" (2nd year, 16 hrs), "State-space models and sequential Monte Carlo" (3rd year, 18 hrs)
- **Master M2 MVA**: "Probabilistic Graphical models" (M2, half of the 24h course)
- **Université Paris Dauphine**: "Hidden-Markov models and Particle methods" (M2, 18 hours, 2007 to 2015); "Time Series" (M1, 20 hours, 2008-09)
- **HEC Paris**: "Statistique" (L3, 50 hrs, 2011-2017)
- **HEC Lausanne**: "Introduction to Time series" (Msc, 28 hours, 2009-2014)
- **Bristol University**: Bayesian Analysis (18 hours, lvl 3, 2003-06), Introduction to Statistics (18 hours, lvl 2, 2003-06)
- **Ecole Polytechnique**: "chargé de cours incomplet" (60 hours, 2007-08)
- **Università dell'Insubria**: Bayesian Analysis (18 hours, 2005)

## Academic Responsibilities

- **Associate Editor**: Annals of Statistics (2019 to date); Biometrika (2018 to date); J. Roy. Stat. Soc. B (2012-2020); Stats & Comp. (2013-2017); Stat. Methods and Appl. (2012-2015); member (2013-14) and secretary (2015-16) of the research section of the RSS.
- **Membership**: American Statistical Association (ASA), Inst. of Mathematical Statistics (IMS), Royal Statistical Society (RSS), International Society for Bayesian Analysis (ISBA).
- **Post-doc supervision**: Francesca Crucinio (2023).
- **Ph.D. supervision**: Otmane Sakhi (2020-23), Younès Youssfi (2020-23), Hai-Dang Dau (2019-22), Gabriel Ducrocq (2019-22), Lionel Riou-Durand (2016-19, post-doc at Warwick U), Alexander Buchholz (2015-18, Amazon), Charles Findling (2015-18, co-supervision at ENS), Vincent Cottet (2014-17, French administration), Mathieu Gerber (2012-15, lecturer at Bristol U), James Ridgway (2012-15, Capital Fund Management), Pierre Jacob (2009-12, co-supervision, assistant prof at Harvard U), Christian Schäfer (2009-2012, Dept), Giusi Moffa (Bristol, 2005-06), Elisa Varini (Bristol, 2004-05, co-supervision, CNR)
- **Ph.D. examiner**: Rémi Leluc (Télécom Paris, 2023), Aurélien Enfroy (Télécom Sud Paris, 2022), Francesca Crucinio (Warwick, 2021), Tobias Schwedes (Imperial, 2019), Jordan Franks (Jyväskylä, 2019), Daniel W. Kennedy (QUT, 2019), Changye Wu (Dauphine, 2018), Jeremy Heng (Oxford, 2016), Van Bien Bui (Nice, 2016), Yohan Petetin (Télécom Sud-Paris, 2014), Paul Bui Quang (Rennes, 2013), Sinan Yildirim (Cambridge, 2012), Salima El Kolei (Nice, 2012), Mohamed Sedki (Montpellier, 2012), Anthony Lee (Oxford, 2011), Meili Baragatti (Marseille, 2011), Nicole White (QUT, 2011), Hugo Hammer (Trondheim, 2008), Zhen Liu (Lancaster, 2008), Adam Johansen (Cambridge, 2006), David Hastie (Bristol, 2004).
- **Conference organisation**: Master class in Bayesian Statistics (CIRM, Oct 2018), SMC 2015 (Paris, 26-28 Aug), NeuroStats 2014 (Warwick, 3-5 Sept)
- **Visits**: Postdam (Aug 2022), Yale (Feb 2019), Oxford (Apr 2017), Pompeu Fabra, Barcelone (May 2013), INRIA Bordeaux (Jul 2011), Cambridge (Oct 2010, Jan 2008, Apr 2007), Lisboa (Nov 2010), Insubria (Nov 2005), Trondheim (March 2013, Sept 2005), Bank of Canada (Sept 2004).

## Book

- Chopin, N. and Papaspiliopoulos, O. (2020). An introduction to Sequential Monte Carlo, Springer, doi: 10.1007/978-3-030-47845-2.

## Publications

- [1] A. CORENFLOS, M. SUTTON, and N. CHOPIN. Debiasing Piecewise Deterministic Markov Process samplers using couplings. **arxiv** **2306.15422** (June 2023).
- [2] Y. YOUSSEFI and N. CHOPIN. Scalable Bayesian bi-level variable selection in generalized linear models. **arxiv** **2303.12462** (Mar. 2023).
- [3] O. SAKHI, N. CHOPIN, and P. ALQUIER. PAC-Bayesian Offline Contextual Bandits With Guarantees. **arxiv** **2210.13132** (Oct. 2022).
- [4] N. CHOPIN and M. GERBER. Higher-order stochastic integration through cubic stratification. **arxiv** **2210.01554** (Oct. 2022).
- [5] H.-D. DAU and N. CHOPIN. On the complexity of backward smoothing algorithms. **arxiv** **2207.00976** (July 2022).
- [6] R. JIN, S. S. SINGH, and N. CHOPIN. De-biasing particle filtering for a continuous time hidden Markov model with a Cox process observation model. **Statistica Sinica** (2023).
- [7] N. CHOPIN, A. FULOP, J. HENG, and A. H. THIERY. Computational Doob's  $h$ -transforms for Online Filtering of Discretely Observed Diffusions. **arXiv** **2206.03369** (2022).
- [8] N. CHOPIN, S. S. SINGH, T. SOTO, and M. VIHOLA. On resampling schemes for particle filters with weakly informative observations. **Ann. Statist.** 50.6 (2022), 3197–3222.
- [9] A. CORENFLOS, N. CHOPIN, and S. SÄRKKÄ. De-Sequentialized Monte Carlo: a parallel-in-time particle smoother. **Journal of Machine Learning Research** 23.283 (2022), 1–39.
- [10] G. DUCROCQ, N. CHOPIN, J. ERRARD, and R. STOMPOR. Improved Gibbs samplers for cosmic microwave background power spectrum estimation. **Phys. Rev. D** 105 (10 May 2022), 103501.
- [11] H.-D. DAU and N. CHOPIN. Waste-free sequential Monte Carlo. **J. R. Stat. Soc. Ser. B. Stat. Methodol.** 84.1 (2022), 114–148.
- [12] N. CHOPIN and G. DUCROCQ. Fast compression of MCMC output. **Entropy** 23.8 (2021), Paper No. 1017, 16.
- [13] D. ALVARES, C. ARMERO, A. FORTE, and N. CHOPIN. Sequential Monte Carlo methods in Bayesian joint models for longitudinal and time-to-event data. **Stat. Model.** 21.1-2 (2021), 161–181.
- [14] C. FINDLING, N. CHOPIN, and E. KOECHLIN. Imprecise neural computations as a source of adaptive behaviour in volatile environments. **Nature Human Behaviour** (2020), 1–14.
- [15] M. GERBER, N. CHOPIN, and N. WHITELEY. Negative association, ordering and convergence of resampling methods. **Ann. Statist.** 47.4 (2019), 2236–2260.
- [16] A. BUCHHOLZ and N. CHOPIN. Improving Approximate Bayesian Computation via Quasi-Monte Carlo. **J. Comput. Graph. Statist.** 28.1 (2019), 205–219.
- [17] C. ANDRIEU, A. DOUCET, S. YILDIRIM, and N. CHOPIN. On the utility of Metropolis-Hastings with asymmetric acceptance ratio. **arXiv e-prints**, arXiv:1803.09527 (Mar. 2018).
- [18] L. RIOU-DURAND and N. CHOPIN. Noise contrastive estimation: asymptotic properties, formal comparison with MC-MLE. **Electron. J. Stat.** 12.2 (2018), 3473–3518.
- [19] N. CHOPIN and M. GERBER. Sequential quasi-Monte Carlo: introduction for non-experts, dimension reduction, application to partly observed diffusion processes. **Monte Carlo and quasi-Monte Carlo methods**. Vol. 241. Springer Proc. Math. Stat. Springer, Cham, 2018, 99–121.

- [20] D. ALVARES, C. ARMERO, A. FORTE, and N. CHOPIN. Sequential Monte Carlo methods in random intercept models for longitudinal data. **Bayesian statistics in action**. Vol. 194. Springer Proc. Math. Stat. Springer, Cham, 2017, 3–9.
- [21] S. VASISHTH, N. CHOPIN, R. RYDER, and B. NICENBOIM. *Modelling dependency completion in sentence comprehension as a Bayesian hierarchical mixture process: A case study involving Chinese relative clauses*. July 2017.
- [22] S. VASISHTH, B. NICENBOIM, N. CHOPIN, and R. RYDER. Bayesian Hierarchical Finite Mixture Models of Reading Times: A Case Study. **PsyArXiv** (July 2017).
- [23] C. J. OATES, M. GIROLAMI, and N. CHOPIN. Control functionals for Monte Carlo integration. **J. R. Stat. Soc. Ser. B. Stat. Methodol.** 79.3 (2017), 695–718.
- [24] M. GERBER and N. CHOPIN. Convergence of sequential quasi-Monte Carlo smoothing algorithms. **Bernoulli** 23.4B (2017), 2951–2987.
- [25] N. CHOPIN and J. RIDGWAY. Leave Pima Indians alone: binary regression as a benchmark for Bayesian computation. **Statist. Sci.** 32.1 (2017), 64–87.
- [26] C. SCHRETTTER, Z. HE, M. GERBER, N. CHOPIN, and H. NIEDERREITER. Van der Corput and golden ratio sequences along the Hilbert space-filling curve. **Monte Carlo and quasi-Monte Carlo methods**. Vol. 163. Springer Proc. Math. Stat. Springer, [Cham], 2016, 531–544.
- [27] P. ALQUIER, J. RIDGWAY, and N. CHOPIN. On the properties of variational approximations of Gibbs posteriors. **J. Mach. Learn. Res.** 17.239 (2016), Paper No. 239, 41.
- [28] S. BARTHELMÉ, N. CHOPIN, and V. COTTET. Divide and conquer in ABC: expectation-propagation algorithms for likelihood-free inference. **Handbook of approximate Bayesian computation**. Chapman & Hall/CRC Handb. Mod. Stat. Methods. CRC Press, Boca Raton, FL, 2019, 415–434.
- [29] N. CHOPIN and M. GERBER. Application of sequential Quasi-Monte Carlo to autonomous positioning. **Signal Processing Conference (EUSIPCO), 2015 23rd European**. Aug. 2015, 489–493.
- [30] N. CHOPIN, J. RIDGWAY, M. GERBER, and O. PAPASPILIOPOULOS. Towards automatic calibration of the number of state particles within the SMC<sup>2</sup> algorithm. **ArXiv preprint 1506.00570** (June 2015).
- [31] N. CHOPIN, S. GADAT, B. GUEDJ, A. GUYADER, and E. VERNET. On some recent advances on high dimensional Bayesian statistics. **Modélisation Aléatoire et Statistique—Journées MAS 2014**. Vol. 51. ESAIM Proc. Surveys. EDP Sci., Les Ulis, 2015, 293–319.
- [32] M. GERBER and N. CHOPIN. Sequential quasi Monte Carlo. **J. R. Stat. Soc. Ser. B. Stat. Methodol.** 77.3 (2015), 509–579.
- [33] S. BARTHELMÉ and N. CHOPIN. The Poisson transform for unnormalised statistical models. **Stat. Comput.** 25.4 (2015), 767–780.
- [34] N. CHOPIN and S. S. SINGH. On particle Gibbs sampling. **Bernoulli** 21.3 (2015), 1855–1883.
- [35] N. KANTAS, A. DOUCET, S. S. SINGH, J. MACIEJOWSKI, and N. CHOPIN. On particle methods for parameter estimation in state-space models. **Statist. Sci.** 30.3 (2015), 328–351.
- [36] A. GELMAN et al. Expectation propagation as a way of life. **ArXiv e-prints** (Dec. 2014).
- [37] J. RIDGWAY, P. ALQUIER, N. CHOPIN, and F. LIANG. PAC-Bayesian AUC classification and scoring. **Advances in Neural Information Processing Systems 27**. Ed. by Z. GHAHRAMANI, M. WELLING, C. CORTES, N. LAWRENCE, and K. WEINBERGER. Curran Associates, Inc., 2014, 658–666.
- [38] P. ALQUIER, V. COTTET, N. CHOPIN, and J. ROUSSEAU. Bayesian matrix completion: prior specification and consistency. **ArXiv preprint 1406.1440** (2014).
- [39] S. BARTHELMÉ and N. CHOPIN. Expectation propagation for likelihood-free inference. **J. Amer. Statist. Assoc.** 109.505 (2014), 315–333.
- [40] C. ANDRIEU, N. CHOPIN, A. DOUCET, and S. RUBENTHALER. Perfect simulation for the Feynman-Kac law on the path space. **ArXiv preprint 1210.0376** (Mar. 2013).

- [41] N. CHOPIN, P. E. JACOB, and O. PAPASPILIOPOULOS. SMC<sup>2</sup>: an efficient algorithm for sequential analysis of state space models. **J. R. Stat. Soc. Ser. B. Stat. Methodol.** 75.3 (2013), 397–426.
- [42] N. CHOPIN, J. ROUSSEAU, and B. LISEO. Computational aspects of Bayesian spectral density estimation. **J. Comput. Graph. Statist.** 22.3 (2013), 533–557.
- [43] S. S. SINGH, N. CHOPIN, and N. WHITELEY. Bayesian learning of noisy Markov decision processes. **ACM Trans. Model. Comput. Simul.** 23.1 (2013), Art. 4, 25.
- [44] C. SCHÄFER and N. CHOPIN. Sequential Monte Carlo on large binary sampling spaces. **Stat. Comput.** 23.2 (2013), 163–184.
- [45] N. CHOPIN, A. GELMAN, K. L. MENGENSEN, and C. P. ROBERT. In praise of the referee. **ArXiv preprint 1205.4304** (May 2012).
- [46] C. ANDRIEU et al. Some discussions of D. Fearnhead and D. Prangle's Read Paper "Constructing summary statistics for approximate Bayesian computation: semi-automatic approximate Bayesian computation". **ArXiv preprint 1201.1314** (Jan. 2012).
- [47] N. CHOPIN and C. ROBERT. Discussion of "Catching up faster by switching sooner: a predictive approach to adaptive estimation with an application to the AIC–BIC dilemma" by Erven, Tim van and Grünwald, Peter and de Rooij, Steven. **Journal of the Royal Statistical Society (series B)** 74.3 (2012), 361–417.
- [48] J. ROUSSEAU, N. CHOPIN, and B. LISEO. Bayesian nonparametric estimation of the spectral density of a long or intermediate memory Gaussian process. **Ann. Statist.** 40.2 (2012), 964–995.
- [49] N. CHOPIN, T. LELIÈVRE, and G. STOLTZ. Free energy methods for Bayesian inference: efficient exploration of univariate Gaussian mixture posteriors. **Stat. Comput.** 22.4 (22 2012), 897–916.
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- [52] N. CHOPIN and O. PAPASPILIOPOULOS. Comments on "Bayesian variable selection for random intercept modeling of Gaussian and non-Gaussian Data" by Frühwirth-Schnatter, S. and Wagner, H. **Bayesian Statistics 9**. Ed. by J. M. BERNARDO et al. Oxford University Press, 2011, 165–200.
- [53] N. CHOPIN. Fast simulation of truncated Gaussian distributions. **Stat. Comput.** 21.2 (2011), 275–288.
- [54] N. CHOPIN, P. DEL MORAL, and S. RUBENTHALER. Stability of Feynman-Kac formulae with path-dependent potentials. **Stochastic Process. Appl.** 121.1 (2011), 38–60.
- [55] N. CHOPIN et al. On Particle Learning; comments on "Particle learning for sequential Bayesian computation" by Lopes, Carvalho, Johannes, and Polson. **Bayesian Statistics 9**. Ed. by J. M. BERNARDO et al. Oxford University Press, 2011, 317–360.
- [56] N. CHOPIN and P. JACOB. Free energy sequential Monte Carlo, application to mixture modelling. **Bayesian statistics 9**. Ed. by J. M. BERNARDO et al. With discussions by Peter J. Green and Benjamin M. Taylor. Oxford Univ. Press, Oxford, 2011, 91–118.
- [57] S. BARTHELMÉ and N. CHOPIN. ABC-EP: Expectation Propagation for likelihood-free Bayesian computation. **Proceedings of the 28th International Conference on Machine Learning (ICML-11)**. Ed. by L. GETOOR and T. SCHEFFER. ICML '11. Bellevue, Washington, USA: ACM, June 2011, 289–296.
- [58] C. P. ROBERT, N. CHOPIN, and J. ROUSSEAU. Rejoinder: Harold Jeffreys's Theory of Probability Revisited. **ArXiv preprint 0909.1008** (Jan. 2010).
- [59] N. CHOPIN and C. P. ROBERT. Properties of nested sampling. **Biometrika** 97.3 (2010), 741–755.

- [60] P. JACOB, N. CHOPIN, C. P. ROBERT, and H. RUE. Comments on "Particle Markov chain Monte Carlo" by C. Andrieu, A. Doucet, and R. Holten. **ArXiv preprint 0911.0985** (Nov. 2009).
- [61] H. RUE, S. MARTINO, and N. CHOPIN. Approximate Bayesian inference for latent Gaussian models by using integrated nested Laplace approximations. **J. R. Stat. Soc. Ser. B Stat. Methodol.** 71.2 (2009), 319–392.
- [62] C. P. ROBERT, N. CHOPIN, and J. ROUSSEAU. Harold Jeffreys's theory of probability revisited. **Statist. Sci.** 24.2 (2009), 141–172.
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- [71] N. CHOPIN. Inference and model choice for sequentially ordered hidden Markov models. **J. R. Stat. Soc. Ser. B Stat. Methodol.** 69.2 (2007), 269–284.
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- [73] N. CHOPIN. Discussion of 'Exact and efficient likelihood-based estimation for discretely observed diffusion processes' by Beskos et al. **Journal of the Royal Statistical Society (series B)** 68 (2006). Ed. by O. U. P. BERNARDO J. M. ET AL. (EDS), 333–382.
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