Nicolas Chopin

Professor of data sciences

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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.)

o 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

o **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)

o **Master M2 MVA**: "Probabilistic Graphical models" (M2, half of the 24h course)

o **Université Paris Dauphine**: "Hidden-Markov models and Particle methods" (M2, 18 hours, 2007 to 2015); "Time Series" (M1, 20 hours, 2008-09)

o **HEC Paris**: "Statistique" (L3, 50 hrs, 2011-2017)

o **HEC Lausanne**: "Introduction to Time series" (Msc, 28 hours, 2009-2014)

o **Bristol University**: Bayesian Analysis (18 hours, lvl 3, 2003-06), Introduction to Statistics (18 hours, lvl 2, 2003-06)

o **Ecole Polytechnique**: "chargé de cours incomplet" (60 hours, 2007-08)

o **Universita dell'Insubria**: Bayesian Analysis (18 hours, 2005)

Academic Responsibilities

o **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.

o **Membership:** American Statistical Association (ASA), Inst. of Mathematical Statistics (IMS), Royal Statistical Society (RSS), International Society for Bayesian Analysis (ISBA).

o **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 Havard U), Christian Schäfer (2009-2012, Dept), Giusi Moffa (Bristol, 2005-06), Elisa Varini (Bristol, 2004–05, co-supervision, CNR)

o **Ph.D. examiner:** 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), Meïli Baragatti (Marseille, 2011), Nicole White (QUT, 2011), Hugo Hammer (Trondheim, 2008), Zhen Liu (Lancaster, 2008), Adam Johansen (Cambridge, 2006), David Hastie (Bristol, 2004).

o **Conference organisation:** Master class in Bayesian Statistics (CIRM, Oct 2018), SMC 2015 (Paris, 26-28 Aug), NeuroStats 2014 (Warwick, 3-5 Sept)

o **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

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

Publications

[1] Y. YOUSSFI and N. CHOPIN. Scalable Bayesian bi-level variable selection in generalized linear models. **arxiv 2303.12462** (Mar. 2023).

[2] O. SAKHI, N. CHOPIN, and P. ALQUIER. PAC-Bayesian Offline Contextual Bandits With Guarantees. **arxiv 2210.13132** (Oct. 2022).

[3] N. CHOPIN and M. GERBER. Higher-order stochastic integration through cubic stratification. **arxiv 2210.01554** (Oct. 2022).

[4] H.-D. DAU and N. CHOPIN. On the complexity of backward smoothing algorithms. **arxiv 2207.00976** (July 2022).

[5] 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. **arXiv 2206.10478** (2022).

[6] 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).

[7] 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.

[8] 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.

[9] 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.

[10] H.-D. DAU and N. CHOPIN. Waste-free sequential Monte Carlo. **J. R. Stat. Soc. Ser. B. Stat. Methodol.** 84.1 (2022), 114–148.

[11] N. CHOPIN and G. DUCROCQ. Fast compression of MCMC output. **Entropy** 23.8 (2021), Paper No. 1017, 16.

[12] 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.

[13] 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.

[14] M. GERBER, N. CHOPIN, and N. WHITELEY. Negative association, ordering and convergence of resampling methods. **Ann. Statist.** 47.4 (2019), 2236–2260.

[15] A. BUCHHOLZ and N. CHOPIN. Improving Approximate Bayesian Computation via Quasi-Monte Carlo. **J. Comput. Graph. Statist.** 28.1 (2019), 205–219.

[16] 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).

[17] L. RIOU-DURAND and N. CHOPIN. Noise contrastive estimation: asymptotic properties, formal comparison with MC-MLE. **Electron. J. Stat.** 12.2 (2018), 3473–3518.

[18] 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.

[19] 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.

[20] 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.

[21] S. Vasishth, B. Nicenboim, N. Chopin, and R. Ryder. Bayesian Hierarchical Finite Mixture Models of Reading Times: A Case Study. **PsyArXiv** (July 2017).

[22] 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.

[23] M. Gerber and N. Chopin. Convergence of sequential quasi-Monte Carlo smoothing algorithms. **Bernoulli** 23.4B (2017), 2951–2987.

[24] N. Chopin and J. Ridgway. Leave Pima Indians alone: binary regression as a benchmark for Bayesian computation. **Statist. Sci.** 32.1 (2017), 64–87.

[25] C. Schretter, 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.

[26] 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.

[27] 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.

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[29] N. Chopin, J. Ridgway, M. Gerber, and O. Papaspiliopoulos. Towards automatic calibration of the number of state particles within the SMC^2 algorithm. **ArXiv preprint 1506.00570** (June 2015).

[30] 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.

[31] M. Gerber and N. Chopin. Sequential quasi Monte Carlo. **J. R. Stat. Soc. Ser. B. Stat. Methodol.** 77.3 (2015), 509–579.

[32] S. Barthelmé and N. Chopin. The Poisson transform for unnormalised statistical models. **Stat. Comput.** 25.4 (2015), 767–780.

[33] N. Chopin and S. S. Singh. On particle Gibbs sampling. **Bernoulli** 21.3 (2015), 1855–1883.

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[35] A. Gelman et al. Expectation propagation as a way of life. **ArXiv e-prints** (Dec. 2014).

[36] 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.

[37] P. Alquier, V. Cottet, N. Chopin, and J. Rousseau. Bayesian matrix completion: prior specification and consistency. **ArXiv preprint** 1406.1440 (2014).

[38] S. Barthelmé and N. Chopin. Expectation propagation for likelihood-free inference. **J. Amer. Statist. Assoc.** 109.505 (2014), 315–333.

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[56] 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.

[57] C. P. Robert, N. Chopin, and J. Rousseau. Rejoinder: Harold Jeffreys's Theory of Probability Revisited. **ArXiv preprint 0909.1008** (Jan. 2010).

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[59] P. Jacob, N. Chopin, C. P. Robert, and H. Rue. Comments on "Particle Markov chain Monte Carlo" by C. Andrieu, A. Doucet, and R. Hollenstein. **ArXiv preprint 0911.0985** (Nov. 2009).

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[62] N. CHOPIN. Jim Albert: Bayesian computation with R. **Statistics and Computing** 19 (2009), 111–112.

[63] N. CHOPIN. On the equivalence between standard and sequentially ordered hidden Markov models. **Statist. Probab. Lett.** 78.14 (2008), 2171–2174.

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[65] N. CHOPIN and C. ROBERT. Comment on 'Estimating the integrated likelihood via posterior simulation using the harmonic mean equality', by Raftery et al. **Bayesian Statistics 8**. Ed. by J. M. E. A. (BERNARDO. Oxford University Press, 2007, 371–416.

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