Email: oakyildi@pa.uc3m.es Web: http://akyildiz.me

EDUCATION

PhD, Signal Processing, Carlos III University of Madrid, Spain. Ongoing Thesis Theme: Filtering methods for high dimensional inference and optimization Supervisor: Joaquin Miguez.

MSc, Telecommunications Engineering, Istanbul Technical University, Turkey. 2012 Thesis Title: A structured sparse decomposition method for audio signals

BSc, Telecommunications Engineering, Istanbul Technical University, Turkey. 2010 Thesis Title: Anisotropic diffusion in image processing

PAPERS

- "On the Relationship between Online Optimizers and Recursive Filters", Ö. D. Akyıldız, V. Elvira, J. Fernandez-Bes, J. Miguez, NIPS Workshop on Optimizing the Optimizers, Barcelona, Spain, 2016.
- 2. "Matrix Factorisation with Linear Filters", Ö. D. Akyıldız, Preprint, arXiv:1509.02088, 2015.
- 3. "Online Matrix Factorization via Broyden Updates", Ö. D. Akyıldız, Preprint, arXiv:1506.04389, 2015.
- 4. "Primal-Dual Algorithms for Audio Decomposition Using Mixed Norms", İ. Bayram, Ö. D. Akyıldız, Journal of Signal, Image and Video Processing, 2014.
- 5. "An Analysis Prior Based Decomposition Method for Audio Signals", Ö. D. Akyıldız and İ. Bayram, EUSIPCO 2012.

WORK EXPERIENCE

Visiting Research Scientist, Fraunhofer HHI, Berlin, Germany.

Research Associate, Carlos III University of Madrid, Spain. 2015 – with Signal Processing Group (GTS). on stochastic filters; stochastic optimisation; Monte Carlo methods.

Research Assistant, Boğaziçi University, Istanbul, Turkey. 2012 – 2015 under the supervision of A. Taylan Cemgil with Statistical Inference Group. on Bayesian statistics; machine learning; probabilistic inference.

Quantitative Researcher, algosis inc. 2014 – 2015 on financial time series analysis; portfolio optimization; algorithmic trading.

Research Assistant, Istanbul Technical University, Turkey. 2010 – 2012 on convex optimisation; machine learning; signal processing.

VISITS & CONFERENCES

NIPS Conference, Barcelona, Spain.

5-10 December 2016.

August 2017

European Workshop on Reinforcement Learning, Barcelona, Spain. 3-4 December 2016.

IEEE Workshop on Statistical Signal Processing, Palma, Spain. 26-29 June 2016.

School of Mathematical Sciences, Queen Mary University of London, UK.

• 14-24 December 2015 / 1-5 February 2016 / 16-20 May 2016

	Workshop on Sequential Monte Carlo, Imperial College London, UK. 21-23 Dec. 2015		
TEACHING EXPERIENCE	Teaching Assistant (Voluntarily), Boğaziçi University, Istanbul, Turkey. Monte Carlo methods (graduate course) \times 3 2 Instructor: A. Taylan Cemgil, Dept. of Computer Engineering.	013 - 2015	
	Bayesian statistics and machine learning (graduate course) \times 2 Instructor: A. Taylan Cemgil, Dept. of Computer Engineering.	013 - 2014	
SKILLS	MATLAB, C, Python, LaTeX.		
GRADUATE SCHOOLS	Dobbiaco Summer School on Probabilistic Numerics 19-23 Dobbiaco, Italy.	June 2017	
	Spring School and Workshop on Volatility Dynamics 10-13 Bernoulli Center, EPFL, Lausanne, Switzerland.	April 2017	
	Summer School on Uncertainty Quantification for Applied Problems Basque Center for Applied Mathematics, Bilbao, Spain.		
	Machine Learning Summer School Max Planck Institute of Intelligent Systems, Tübingen, Germany. (accepted with extremely competitive full financial support.)	July 2015	
	Foundations and Advances in Stochastic Filtering Barcelona, Spain. 22-26	June 2015	
	Lectures on Large Deviations and Probability Models 1-8 Septement Mathematics Village, Şirince, Turkey.	ember 2013	
HONORS	• Protel A.Ş. Graduate Fellowship 2	010 - 2012	
		005 - 2008	
	• Premiership Undergraduate Fellowship 2	005 - 2010	
TALKS	Talks that I gave. • A Filtering Approach to Stochastic Optimisation, at UC3M Ju	me 6, 2017	
		er 14, 2016	
		er 22, 2015	
	•	ch 31, 2015	
		er 26, 2013	
	• Stochastic approximations, at Bogazici Marc	ch 26, 2013	
	• Learning in Linear Dynamical Systems, at Bogazici Januar	ry 21, 2013	

OTHER

I play guitar and drums, I like to read philosophy, I maintain a research blog: $\verb|http://www.almoststochastic.com|.$