

## Education

- 2019 **PhD**, *Signal Processing*, Universidad Carlos III de Madrid.  
*Thesis*: Sequential and adaptive Bayesian computation for inference and optimization  
*Supervisor*: Joaquín Míguez.
- 2012 **MSc**, *Communications Engineering*, Istanbul Technical University.  
*Thesis*: A structured sparse decomposition method for audio signals
- 2010 **BSc**, *Communications Engineering*, Istanbul Technical University.  
*Thesis*: Anisotropic diffusion in image processing

## Work Experience

- From 2019 **Research Fellow**, University of Warwick, UK.  
*joint appointment between Dept. of Computer Science and Dept. of Statistics, based at The Alan Turing Institute, London.*
- 2015 – 2019 **Research Assistant**, Carlos III University of Madrid, Spain.  
*within the Signal Processing Group (GTS), Dept. of Signal Theory and Communications.*
- June - August 2018 **Visiting Researcher**, The Alan Turing Institute, London, UK.  
*within the programme Data-Centric Engineering, hosted by Chris Oates*
- May - June 2018 **Visiting Research Scientist**, Fraunhofer Heinrich-Hertz Institute (HHI), Berlin, Germany.  
*within the Signal and Information Processing Group, hosted by Zoran Utkovski.*
- Jan. - March 2018 **Visiting Researcher**, Imperial College London, UK.  
*under the supervision of Dan Crisan, Department of Mathematics.*
- August 2017 **Visiting Research Scientist**, Fraunhofer Heinrich-Hertz Institute (HHI), Berlin, Germany.  
*within the Signal and Information Processing Group, hosted by Zoran Utkovski.*
- 2012 – 2015 **Research Assistant**, Boğaziçi University.  
*under the supervision of A. Taylan Cemgil with Statistical Inference Group.*
- 2014 – 2015 **Quantitative Researcher**, algosis inc.
- 2010 – 2012 **Research Assistant**, Istanbul Technical University.  
*within the Multimedia Signal Processing and Pattern Recognition Group.*

## Papers

- 2019 *Probabilistic sequential matrix factorization*, Ö. D. Akyildiz, T. Damoulas, M. J. Steel  
arXiv:1910.03906.
- 2019 *Nonasymptotic estimates for Stochastic Gradient Langevin Dynamics under local conditions in nonconvex optimization*, Y. Zhang, Ö. D. Akyildiz, T. Damoulas, S. Sabanis,  
arXiv:1910.02008.
- 2019 *Nudging the particle filter*, Ö. D. Akyildiz, J. Míguez, In *Statistics and Computing*.
- 2019 *A probabilistic incremental gradient method*, Ö. D. Akyildiz, É. Chouzenoux, V. Elvira, J. Miguez, In *IEEE Signal Processing Letters*.

- 2019 *Dictionary filtering: a probabilistic approach to online matrix factorisation*, Ö. D. Akyıldız, J. Miguez, *Signal, Image and Video Processing*, June 2019, 13(4):737-744.
- 2019 *Convergence rates for optimised adaptive importance samplers*, Ö. D. Akyıldız, J. Miguez, *arXiv:1903.12044*.
- 2018 *Parallel sequential Monte Carlo for stochastic gradient-free nonconvex optimization*, Ö. D. Akyıldız, D. Crisan, J. Miguez, *arXiv:1811.09469*, 2018.
- 2018 *The Incremental Proximal Method: A Probabilistic Perspective*, Ö. D. Akyıldız, V. Elvira, J. Miguez, *ICASSP* 2018.
- 2017 *A probabilistic interpretation of replicator-mutator dynamics*, Ö. D. Akyıldız, *arXiv:1712.07879*, 2017.
- 2017 *Adaptive noisy importance sampling for stochastic optimization*, Ö. D. Akyıldız, I. P. Marino, J. Miguez, *IEEE CAMSAP* 2017.
- 2016 *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.
- 2015 *Matrix Factorisation with Linear Filters*, Ö. D. Akyıldız, *arXiv:1509.02088*.
- 2015 *Online Matrix Factorization via Broyden Updates*, Ö. D. Akyıldız, Preprint, *arXiv:1506.04389*.
- 2014 *Primal-Dual Algorithms for Audio Decomposition Using Mixed Norms*, İ. Bayram, Ö. D. Akyıldız, *Journal of Signal, Image and Video Processing*, 2014.
- 2012 *An Analysis Prior Based Decomposition Method for Audio Signals*, Ö. D. Akyıldız and İ. Bayram, *EUSIPCO* 2012.

## --- Talks

- Oct. 30, 2019 *Proximal methods from a probabilistic perspective*, at *ProbNum 2019*, The Alan Turing Institute.
- Sep. 16, 2019 *Convergence rates for optimised adaptive importance samplers* (Invited), U. of Edinburgh.
- May 10, 2019 *Probabilistic Incremental Optimization* (Invited), University of Warwick.
- Dec. 20, 2018 *Parallel SMC for stochastic optimization*, Bogazici University.
- Sep. 25, 2018 *Nudging the particle filter*, Universidad Carlos III de Madrid.
- Feb. 16, 2018 *Nudging the particle filter* (Invited), Imperial College London.
- Nov. 28, 2017 *Adaptive noisy importance sampling*, Universidad Carlos III de Madrid.

## --- Teaching Experience

- Fall 2018 **Teaching Assistant**, Systems and Signals, in Dept. of Signal Theory and Communications, Universidad Carlos III de Madrid.
- 2013 – 2015 **Teaching Assistant** (Voluntary), Boğaziçi University, Istanbul, Turkey.
  - Monte Carlo methods (graduate course)  $\times$  3
  - Bayesian statistics and machine learning (graduate course)  $\times$  2

## --- Professional Activities

Reviewed for: *IEEE Transactions on Signal Processing*; *IEEE Signal Processing Letters*; *Digital Signal Processing*, Elsevier; *EURASIP Journal on Image and Video Processing*; *CAMSAP* 2017.

## Visits & Workshops

- 16–19/9/19 School of Mathematics, University of Edinburgh, Edinburgh, UK.
- 18–23/8/19 School of Mathematics, University of Edinburgh, Edinburgh, UK.
- 27–31/8/18 Bayesian Computation for High-Dimensional Statistical Models, Singapore.
- 26–28/3/18 BayesComp 2018, Barcelona, Spain.
- 29/8–1/9/17 SMC 2017 Workshop, Uppsala, Sweden (Poster).
- 5–10/12/16 NIPS Conference, Barcelona, Spain.
  - 3–4/12/16 European Workshop on Reinforcement Learning, Barcelona.
- 26–29/6/16 IEEE Workshop on Statistical Signal Processing, Palma, Spain.
- 16–20/5/16 School of Mathematical Sciences, Queen Mary University of London, UK.
  - 1–5/2/16 School of Mathematical Sciences, Queen Mary University of London, UK.
- 14–24/12/15 School of Mathematical Sciences, Queen Mary University of London, UK.
- 21–23/12/15 Sequential Monte Carlo Workshop, Imperial College London, UK.

## Graduate Schools

- 19–23/6/17 *Dobbiaco Summer School on Probabilistic Numerics*, Dobbiaco, Italy.
  - 4–8/7/16 *Summer School on Uncertainty Quantification for Applied Problems*, Basque Center for Applied Mathematics, Bilbao, Spain.
- 13–24/7/15 *Machine Learning Summer School*, Max Planck Institute of Intelligent Systems, Tübingen, Germany. (awarded full financial support.)
- 22–26/6/15 *Foundations and Advances in Stochastic Filtering*, Barcelona, Spain.