

Robert Mattila Malvinas väg 10 114 28 Stockholm KTH EECS-DCS, Sweden

January 27, 2020 rmattila@kth.se +46 (0)76 - 201 405 6 rmattila.github.io

Summary

I graduated from the Engineering Physics (Teknisk Fysik) programme of KTH in 2015 with a masters in Systems, Control and Robotics. Since then, I have been a Ph.D.-student at the Division of Decision and Control Systems under the supervision of Prof. Bo Wahlberg. I successfully defended and received my licentiate degree in 2018. My research is centered around:

- learning and controlling stochastic dynamical systems,
- hidden Markov models (HMMs) and Markov decision processes,
- machine learning and optimization.

Some of the skills that I have picked up during my Ph.D. studies are:

- independent research and problem solving,
- teaching and presenting for an audience,
- written communication,
- time-management,

- critical thinking,
- algorithm implementation and evaluation,
- student (project/thesis) supervision,
- interdisciplinary collaboration.

I am interested in opportunities related to machine learning, data analytics and their future applications in real-world scenarios – for example, in next-generation health-care.

Selected Publications:

- Robert Mattila, Cristian R. Rojas, Vikram Krishnamurthy, and Bo Wahlberg. Inverse filtering for hidden Markov models. In *Advances in Neural Information Processing Systems (NIPS)*, 2017. [pdf]
- Robert Mattila, Cristian R. Rojas, Vikram Krishnamurthy, and Bo Wahlberg. Asymptotically efficient identification of known-sensor hidden Markov models. *IEEE Signal Processing Letters*, 2017. [pdf]
- Robert Mattila, Antti Siika, Joy Roy, and Bo Wahlberg. A Markov decision process model to guide treatment of abdominal aortic aneurysms. In *IEEE Conference on Control Applications (CCA)*, 2016. [pdf]

Education

KTH Royal Institute of Technology

 $Ph.D.,\ Division\ of\ Decision\ and\ Control\ Systems$

Stockholm, Sweden 2015 - 2020 (Projected)

- Supervisors: Prof. Bo Wahlberg and Assoc. Prof Cristian R. Rojas.
- Topic: Learning, controlling and applying hidden Markov models.

KTH Royal Institute of Technology

Stockholm, Sweden

Licentiate Degree. Department of Automatic Control

March, 2018

- Title: Hidden Markov models: Identification, control and inverse filtering. [pdf]
- Opponent: **Prof. Eric Moulines** of Ecole Polytechnique (Paris, France).

KTH Royal Institute of Technology

Stockholm, Sweden

2010 - 2015

B.Sc. Engineering Physics, M.Sc. Systems, Control and Robotics

- The Swedish degree of Civilingenjör i Teknisk Fysik.
- Graduated in 4.5 years, instead of nominal 5 years.
- B.Sc. GPA of 5.0/5.0 and M.Sc. GPA of 5.0/5.0 .

UCM, Universidad Cumplutense de Madrid

Madrid, Spain Spring 2013

- $ERASMUS\ Exchange\ studies$
 - All (five) courses taken were taught in Spanish (including reading material).
 - GPA of 8.13/10.0.

THG, Thorildsplans gymnasium

Stockholm, Sweden

Natural Sciences with specialization in Mathemathics and Computer Science

2007 - 2010

- GPA of 20.0/20.0.

Courses

University (Ph.D.):

• Math:

- Mathematical Methods in Signals, Systems and Control (e.g., Functional Analysis)
- Game Theory
- Matrix Algebra

• Statistics:

- Bayesian Networks
- Probabilistic Verification and Synthesis
- Probability and Random Processes
- Optimal ${\it Filtering}^1$

• Machine Learning:

- Partially Observed Markov Decision Processes
- Convex Optimization
- Stochastic Control and Optimization
- Deep Learning in Data Science¹
- Distributed Optimization¹
- Mathematical Foundations of Machine Learning¹

• Other:

- Scientific Writing
- Basic Communication and Teaching
- Supplementary Course in Theory and
- Methodology of Science
- Hybrid Systems (Stability, Stabilization, Abstraction and Formal Verification)

¹Attended lectures.

University (M.Sc., B.Sc.):

Grade A in all courses except one B (GPA 5.0/5.0):²

• Programming:

 Fundamentals of Programming and Computer Science (Python, Algorithms and

Data-Structures)

- Object-Oriented Program Construction (Java)

- Numerical Methods

• Physics:

- Thermodynamics - Quantum Physics - Classical Physics - Statistical Physics - Mechanics I - Fluid Mechanics Mechanics II - Atmospheric Physics

- Strength of Materials and Solid Mechanics

 Geophysics - Modern Physics Solid-State Physics

• Math:

• Systems:

- Linear Algebra - Differential Equations and Transforms - Single-Variable Calculus - Mathematical Methods in Physics (Vector - Multi-Variable Calculus Analysis, Partial Differential Equations) Complex Analysis - Probability Theory and Statistics

- Electromagnetic Theory

- Automatic Control - Hybrid and Embedded Control Systems

 Modelling of Dynamical Systems - Geometric Control Theory - Mathematical Systems Theory Advanced Control Theory and Practice

- Nonlinear Control - Optimal Control Theory

• Other:

- Spanish B1 - Theory and Methodology of Science

- Spanish B2

Other:

- NVIDIA Deep Learning Institute:
 - Fundamentals of Deep Learning for Computer Vision
 - https://courses.nvidia.com/certificates/51f99eac7a2e492b8aaa7aa83025bd33
 - Medical Image Segmentation with DIGITS
 - Image Segmentation with TensorFlow
 - Deep Learning Workflows with TensorFlow, MXNet and NVIDIA-Docker
- fast.ai: Practical Deep Learning for Coders, v3

Skills, Merits and Awards

• Computer Skills:

Programming: Matlab, Python, Julia, Java Operating Systems: OSX, Linux, Windows

Other: LATEX, git

• Languages: Swedish (native), English (fluent) and Spanish (intermediate).

• Awards:

Awarded Jubilee Appropriation from the Knut and Alice Wallenberg foundation in 2018.

²Grading scale: Excellent (A), Very Good (B), Good (C), Satisfactory (D), Sufficient (E).

- Awarded the KTH Electrical Engineering Scholarship of Excellence (1 MSEK) in 2015.
- Awarded travel scholarship from the Borgquist Foundation in 2015.
- Awarded a SURF scholarship from Caltech to work with Prof. Richard Murray in 2014.
- Awarded the Henrik Göransson's Sandviken Scholarship and the KTH Student Scholarship (twice) for outstanding grades during B.Sc. and M.Sc. studies.
- Participated in the final of Wallenbergs Fysikpris 2010 (Swedish qualifications for the International Physics Olympiad).
- Awarded scholarship for outstanding grades when graduating from THG.
- I have written **reviews** for:
 - IFAC American Control Conference (ACC), ACL Conference on Learning Theory (COLT),
 - IFAC European Control Conference (ECC),
 IEEE Transactions on Automatic Control (TAC),
 - IFAC Automatica journal, IEEE Signal Processing Letters (SPL),
 - IEEE Conference on Decision and Control
 (CDC),
 Neural Information Processing Systems (NeurIPS).
- KIBok (www.kibok.se): A website for buying and selling used medical textbooks, aimed for students at the Karolinska Institute. The website was developed using Python and Django, and has been running since 2013.
- Hold a Swedish driver's license (B).

Teaching

EL2805 Reinforcement Learning

KTH

Teaching assistant, 120 students

Autumn 2018

The course provides an in-depth treatment of the modern theoretical tools used to devise and analyse RL algorithms. It includes an introduction to RL and to its classical algorithms such as Q-learning, and SARSA, but further presents the rationale behind the design of more recent algorithms, such as those striking optimal trade-off between exploration and exploitation. The course also covers algorithms used in recent RL success stories, e.g., deep RL algorithms.

Selected feedback from the course evaluation:

"Robert is a great tutor", "Robert Mattila goes the extra mile when teaching"

EL2800 Stochastic Control and Optimization

KTH

Teaching assistant

Autumn~2017

This course introduces basic theories and methodologies for the analysis and the design of stochastic control policies, including: Markov chains, Markov Decision Process (MDP), Dynamic Programming and value / policy iteration methods, design of approximate controllers for MDPs, stochastic linear quadratic control and Multi-Armed Bandit problems.

EL1000 Automatic Control

KTH

Teaching assistant

Autumn 2016

An introductory course on control systems. It provides the students with the basic engineering knowledge of dynamic systems and feedback.

Selected feedback from the course evaluation:

"Extra stort tack till Robert och Emma, två grymma assar", "Övningsledarna Emma och Robert var väldigt pedagogiska och lärde en mycket"

EL1000 Automatic Control

KTH

Autumn 2015

 $Teaching\ assistant$

See above.

Student Supervision

Bachelor Thesis KTH Supervisor of Ossian Krödel and Rasmus Jerndal Spring 2018 - Title: Portfolio Optimization with Market State Analysis **Bachelor Thesis** KTH Supervisor of Gustav Ekman and Fredrik Rubin Spring 2018 - Title: Portfolio Inversion: Finding Market State Probabilities from Optimal Portfolios **Master Thesis** KTH Supervisor of Daniel Merkoulova Spring 2017 - Title: Optimal Input Design by Model Predictive Control for System Identification EH1010 Project Course in Electrical Engineering KTH Spring 2016 Supervisor of six students

Academic and Professional Experience

Modeling and designing various control architectures for a segway. Implementation in Java.

Cornell University

Ithaca, USA

Invited researcher by Prof. Vikram Krishnamurthy

Summer 2019

Worked on inverse filtering problems for counter-adversarial autonomous systems.

International Conference on Machine Learning (ICML'18) Stockholm, Sweden Attended the conference, tutorials and workshops Summer 2018 IFAC Symposium on System Identification (SYSID'18) Stockholm, Sweden Volunteer in the organizing crew (responsible for scheduling, technical support, etc.) Summer 2018 Cornell Tech Manhattan, USA Invited researcher by Prof. Vikram Krishnamurthy Summer 2017

Worked on inverse problems for Bayesian optimal filters.

VUB-ELEC, Workshop on System Identification

Brussels, Belgium

Included courses on

Summer 2017

- Frequency response function measurements (non-parametric tools), dynamic system identification (parametric tools) and control-oriented system identification by, among others, John Lataire, Yves Rolain, Rik Pintelon, Ivan Markovsky, Philippe Dreesen and Simone Formentin.

S³CS, Swedish Summer School in Computer Science

Diurö, Sweden

The courses were taught by

Summer 2016

- Michael Mitzenmacher (Hashing Algorithms);
- Sergei Vassilvitskii (Algorithms for Modern Parallel Systems).

UBC, University of British Columbia

Vancouver, Canada

Invited researcher by Prof. Vikram Krishnamurthy

Summer 2015

Worked on method of moments estimators for hidden Markov models.

UBC, University of British Columbia

Vancouver, Canada

Master thesis with Prof. Vikram Krishnamurthy

Autumn 2014

Caltech, California Institute of Technology

Pasadena, USA

SURF in the Control and Dynamical Systems (CDS) group

Summer 2014

- Supervisors: Prof. Richard M. Murray and Asst. Prof. Yilin Mo
- Developed an improved abstraction algorithm for the correct-by-construction controller synthesis framework TuLiP (implemented in Python).

KTH, Royal Institute of Technology

Research intern for Prof. Bo Wahlberg

ZJU, Zhejiang University

Participated in the Joint Research Center of Photonics Workshop

- Implemented optical logic gates exploiting non-linearities in fibers.

Stockholm Vatten AB

Summer intern

Stockholm Vatten AB

Summer intern

Stockholm, Sweden
Summer 2013
Hangzhou, China
Summer, 2012

Stockholm, Sweden
Summer 2012

Stockholm, Sweden

Summer 2011

 Warehouse work including: collecting and delivering items; cleaning and repairing machines; contacting customers; administrative work in the supply system Agresso.

Publications

Journals

- Roberto G. Ramírez-Chavarría, Matias I. Müller, Robert Mattila, Gustavo Quintana-Carapia, Celia Sánchez-Pérez, A Framework for High-Resolution Frequency Response Measurement and Parameter Estimation in Microscale Impedance Applications. *Measurement*, 2019.
- Robert Mattila, Inês Lourenço, Cristian R. Rojas, Vikram Krishnamurthy, Bo Wahlberg. Estimating Private Beliefs of Bayesian Agents Based on Observed Decisions. *IEEE Control Systems Letters*, 3(3):523-528, 2019.
- Robert Mattila, Cristian R. Rojas, Vikram Krishnamurthy, and Bo Wahlberg. Asymptotically efficient identification of known-sensor hidden Markov models. *IEEE Signal Processing Letters*, 24(12):1813–1817, 2017.

Conferences

- Robert Mattila, Inês Lourenço, Vikram Krishnamurthy, Cristian R. Rojas, Bo Wahlberg. What Did Your Adversary Believe? Optimal Filtering and Smoothing in Counter-Adversarial Autonomous Systems.
 Presented at the 45th International Conference on Acoustics, Speech, and Signal Processing (ICASSP'20), 2020.
- Robert Mattila, Inês Lourenço, Cristian R. Rojas, Vikram Krishnamurthy, Bo Wahlberg. Estimating Private Beliefs of Bayesian Agents Based on Observed Decisions. Presented at the 58th IEEE Conference on Decision and Control (CDC'19), 2019.
- Robert Mattila, Cristian R. Rojas, Vikram Krishnamurthy, and Bo Wahlberg. Inverse filtering for linear Gaussian state-space systems. In *Proceedings of the 57th IEEE Conference on Decision and Control (CDC'18)*, 2018.
- Roberto G. Ramírez-Chavarría, Gustavo Quintana-Carapia, Matias I. Müller, Robert Mattila, Daniel Matatagui, Celia Sánchez-Pérez, Bioimpedance parameter estimation using fast spectral measurements and regularization. In Proceedings of the 18th IFAC Symposium on System Identification (SYSID'18), 2018.
- Robert Mattila, Cristian R. Rojas, Vikram Krishnamurthy, and Bo Wahlberg. Inverse filtering for hidden Markov models. In *Advances in Neural Information Processing Systems (NIPS'17)*, pages 4207–4216, 2017.
- Robert Mattila, Cristian R. Rojas, Vikram Krishnamurthy, and Bo Wahlberg. Identification of hidden Markov models using spectral learning with likelihood maximization. In *Proceedings of the 56th IEEE Conference on Decision and Control (CDC'17)*, pages 5859–5864, 2017.
- Antti Siika, Robert Mattila, Bo Wahlberg, and Joy Roy. An optimal gender- specific treatment policy for abdominal aortic aneurysms constructed using a Markov decision process model. *Journal of Vascular Surgery*, 65(6, Supplement):175S, 2017. Abstracts of the 2017 Vascular Annual Meeting (VAM'17).

- Robert Mattila, Cristian R. Rojas, Vikram Krishnamurthy, and Bo Wahlberg. Computing monotone policies for Markov decision processes: a nearly-isotonic penalty approach. In *Proceedings of the 20th IFAC World Congress*, volume 50, pages 8429 – 8434, 2017.
- Robert Mattila, Antti Siika, Joy Roy, and Bo Wahlberg. A Markov decision process model to guide treatment
 of abdominal aortic aneurysms. In *Proceedings of the IEEE Conference on Control Applications (CCA'16)*,
 pages 436–441, 2016.
- Robert Mattila, Vikram Krishnamurthy, and Bo Wahlberg. Recursive identification of chain dynamics in hidden Markov models using non-negative matrix factorization. In *Proceedings of the 54th IEEE Conference on Decision and Control (CDC'15)*, pages 4011–4016, 2015.
- Robert Mattila, Yilin Mo, and Richard M. Murray. An iterative abstraction algorithm for reactive correct-by-construction controller synthesis. In *Proceedings of the 54th IEEE Conference on Decision and Control (CDC'15)*, pages 6147–6152, 2015.
- Robert Mattila, Cristian R. Rojas, and Bo Wahlberg. Evaluation of spectral learning for the identification of hidden Markov models. *Proceedings of the 17th IFAC Symposium on System Identification (SYSID'15)*, 48(28):897–902, 2015.

Theses

- Robert Mattila, *Hidden Markov models: Identification, control and inverse filtering.* Licentiate thesis, KTH Royal Institute of Technology. Stockholm, Sweden, 2018. Supervisors: Prof. Bo Wahlberg and Assoc. Prof. Cristian R. Rojas.
- Robert Mattila, On Identification of Hidden Markov Models Using Spectral and Non-Negative Matrix Factorization Methods. Master's thesis, KTH Royal Institute of Technology. Stockholm, Sweden, 2015. Supervisors: Prof. Bo Wahlberg and Assoc. Prof. Cristian R. Rojas.
- Robert Mattila, *Including Bathymetric Data in Autonomous Surface Vessels' Maneuvering Optimisation Tool.* Bachelor's thesis, KTH Royal Institute of Technology, Stockholm, and Universidad Cumplutense de Madrid (UCM), 2013. Supervisors: Prof. Juan Jiménez and José María Benítez.

Other

- Robert Mattila, Inês Lourenço, Cristian R. Rojas, Vikram Krishnamurthy and Bo Wahlberg, *Estimating Private Beliefs Based on Observed Decisions*. Poster at the 2019 Workshop of the European Research Network on System Identification (ERNSI), September, Maastricht, the Netherlands.
- Robert Mattila, Cristian R. Rojas, Vikram Krishnamurthy and Bo Wahlberg, *Method of Moments for Learning Hidden Markov Models*. Poster at the 2018 Workshop of the European Research Network on System Identification (ERNSI), September, Cambridge, UK.
- Robert Mattila, Cristian R. Rojas, Vikram Krishnamurthy and Bo Wahlberg, *Inverse Filtering for Linear Gaussian State-Space Models*. Presentation at the 2018 Swedish Control Conference (Reglermötet), June, Stockholm, Sweden.
- Robert Mattila, Cristian R. Rojas, Vikram Krishnamurthy and Bo Wahlberg, Inverse Filtering for Hidden Markov Models. Poster at the 2018 WASP AI4X Industry, February, Stockholm, Sweden.
- Robert Mattila, Cristian R. Rojas, Vikram Krishnamurthy and Bo Wahlberg, Inverse Filtering for Hidden Markov Models. Poster at the 2017 Workshop of the European Research Network on System Identification (ERNSI), September, Lyon, France.
- Robert Mattila, Cristian R. Rojas, Vikram Krishnamurthy and Bo Wahlberg, Method of Moments Identification of Hidden Markov Models with Known Sensor Uncertainty Using Convex Optimization. Poster at the 2016 Workshop of the European Research Network on System Identification (ERNSI), September, Cison di Valmarino, Italy.
- Robert Mattila, Cristian R. Rojas, Vikram Krishnamurthy and Bo Wahlberg, Method of Moments Identification of Hidden Markov Models with Known Sensor Uncertainty Using Convex Optimization. Poster at Reglermötet 2016, June, Göteborg, Sweden.

•	Robert Mattila, Vikram Krishnamurthy and Bo Wahlberg, Recursive Method of Moments Identification of Hidden Markov Models using Convex Optimization. Poster at the 2015 Workshop of the European Research Network on System Identification (ERNSI), September, Varberg, Sweden.