

Sara Pérez Vieites

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SUMMARY

I am a **postdoctoral researcher** at Aalto University's Finnish Center for Artificial Intelligence (FCAI), working in the *Cyber-Physical Systems* group with [Prof. Dominik Baumann](#) and collaborating with [Prof. Simo Särkkä](#). Previously, I was a postdoctoral researcher at IMT Nord Europe (with [Prof. Víctor Elvira](#)) and a visiting researcher at the University of Edinburgh. I obtained my PhD in Statistical Signal Processing from Universidad Carlos III de Madrid in 2022, under the supervision of [Prof. Joaquín Míguez](#).

My research to date has focused on **online and scalable Bayesian inference** for dynamical systems and time series, with contributions to nested filtering including neural network-based approaches. More recently, I have expanded into **Bayesian experimental design (BED)**, i.e., combining online inference with adaptive data acquisition. I am also developing broader interests at the intersection of probabilistic machine learning, reinforcement learning, and continual learning, aiming to design data acquisition methods that are uncertainty-aware and robust in long-run, dynamic environments.

PROFESSIONAL EXPERIENCE

Postdoctoral Researcher Feb 2024 - present
Finnish Center for Artificial Intelligence (**FCAI**), **Aalto University** (Espoo, Finland)
Cyber-Physical Systems group (Prof. Dominik Baumann), and collaboration with *Sensor Informatics and Medical Technology* group (Prof. Simo Särkkä).
– Research mainly on Bayesian experimental design (BED) and reinforcement learning.
– Co-supervising a PhD student on BED and control in industrial applications.
– Teaching contribution in *Digital and Optimal Control*.

Postdoctoral Researcher Sep 2022 - Sep 2023
Institut Mines-Télécom (**IMT**) **Nord Europe** (Lille, France)
Advised by Prof. Víctor Elvira.
– Research on neural network methods for approximate Bayesian inference in time series models.

Visiting Researcher Jan 2023 - July 2023
School of Mathematics, **University of Edinburgh**, (Edinburgh, UK)
Advised by Prof. Víctor Elvira.

PhD Researcher Dec 2016 - May 2022
Department of Signal Theory & Communications, **Universidad Carlos III de Madrid** (Madrid, Spain)
Supervised by Prof. Joaquín Míguez.
– Research on computational methods for approximate Bayesian inference in time series models.
– Teaching Assistant: *Linear Systems*, and *Linear networks analysis and synthesis*.

Visiting Researcher Apr 2019 - July 2019
Department of Mathematics and Statistics, **University of Reading** (Reading, UK)
Supervised by Prof. Jochen Broecker.
– Research on stochastic parameterizations in probabilistic state-space models.

Visiting Researcher

Jan 2019

MeteoGalicia (Santiago de Compostela, Spain)

- Application of stochastic filtering in weather forecasting.

Visiting Researcher

July 2018

Centre Tecnològic de Telecomunicacions de Catalunya (CTTC) (Barcelona, Spain)

- Bayesian inference for engineering problems (multiple target tracking, high-dimensional estimation).

EDUCATION

Sep 2017 - Jan 2022	PhD in Statistical Signal Processing At Universidad Carlos III de Madrid (Madrid, Spain) Supervised by Prof. Joaquín Míguez. Dissertation: <i>Nested filtering methods for Bayesian inference in state space models.</i> Research on Bayesian filtering methods, from a practical and theoretical point of view, for accurate parameter estimation and prediction in high-dimensional time-varying systems.	(Honors: <i>cum laude</i>)
Sep 2015 - Sep 2017	Master's Degree in Telecommunications Engineering At Universidad Carlos III de Madrid (Madrid, Spain)	
Sep 2015 - July 2017	Master's Degree in Multimedia and Communications At Universidad Carlos III de Madrid (Madrid, Spain) Master specialised in topics such as machine learning, computer vision, and signal processing.	
Sep 2011 - June 2015	Bachelor's Degree in Telecommunication Technologies Engineering At Universidade de Vigo (Vigo, Spain) With specialization in <i>Sound and Image Processing</i> .	

PUBLICATIONS (PEER-REVIEWED)

Selected papers

1. Pérez-Vieites, S., Iqbal, S., Särkkä, S., & Baumann, D. (2025). Online Bayesian experimental design for partially observable dynamical systems. *Submitted (under review)*.
Summary and relevance: Develops a scalable Bayesian experimental design (BED) framework for partially observable systems, combining online Bayesian inference with adaptive design selection. Introduces a new estimator for the expected information gain (EIG) that deals with intractable likelihoods, and provides theoretical analysis of its consistency.
2. Pérez-Vieites, S., Molina-Bulla, H., & Míguez, J. (2025). Nested smoothing algorithms for inference and tracking of heterogeneous multi-scale state-space systems. *Foundations of Data Science*.
Summary and relevance: Introduces novel nested approximate inference methods (building on my earlier work) to handle heterogeneous multi-scale systems with different temporal structures. Enables online Bayesian inference in more complex time-series models. (2 citations)
3. Iqbal, S., Abdulsamad, H., Pérez-Vieites, S., Särkkä, S., & Corenflos, A. (2024). Recursive nested filtering for efficient amortized Bayesian experimental design. In *NeurIPS 2024 Workshop on Bayesian Decision-making and Uncertainty*.
Summary and relevance: Connects online Bayesian inference with amortized strategies in BED, making recursive posterior updates feasible even when exact inference is intractable. Ongoing work extends theoretical guarantees. Marks my first direct contribution to BED. (1 citation)

4. Pérez-Vieites, S., & Míguez, J. (2021). Nested Gaussian filters for recursive Bayesian inference and nonlinear tracking in state space models. *Signal Processing*, 189, 108295.
Summary and relevance: Proposes the first fully Gaussian nested filtering approach, improving scalability in online Bayesian inference. This paper established the methodological basis for later advances in filtering and experimental design. (19 citations)
5. Pérez-Vieites, S., Mariño, I. P., & Míguez, J. (2018). Probabilistic scheme for joint parameter estimation and state prediction in complex dynamical systems. *Physical Review E*, 98(6), 063305.
Summary and relevance: Early work on scalable online Bayesian inference, introducing a probabilistic framework for joint state-parameter estimation in dynamical systems. Demonstrates applications to physics-inspired models and marked my first major publication, shaping my trajectory in Bayesian inference. (27 citations)

Other publications

6. Cox, B., Pérez-Vieites, S., Zilberstein, N., Sevilla, M., Segarra, S., & Elvira, V. (2024). End-to-end learning of Gaussian mixture proposals using differentiable particle filters and neural networks. In *ICASSP 2024* (pp. 9701-9705). IEEE.
7. Sevilla, M., Zilberstein, N., Cox, B., Pérez-Vieites, S., Elvira, V., & Segarra, S. (2023). State and Dynamics Estimation with the Kalman–Langevin filter. In *Asilomar 2023* (pp. 1372-1376). IEEE.
8. Pérez-Vieites, S., & Elvira, V. (2023). Adaptive Gaussian nested filter for parameter estimation and state tracking in dynamical systems. In *ICASSP 2023* (pp. 1-5). IEEE.
9. Pérez-Vieites, S., & Míguez, J. (2020). A nested hybrid filter for parameter estimation and state tracking in homogeneous multi-scale models. In *FUSION 2020* (pp. 1-8). IEEE.
10. Pérez-Vieites, S., & Míguez, J. (2020). Kalman-based nested hybrid filters for recursive inference in state-space models. In *EUSIPCO 2020* (pp. 2468-2472). IEEE.
11. Pérez-Vieites, S., Vilà-Vals, J., Bugallo, M. F., Míguez, J., & Closas, P. (2019). Second Order Subspace Statistics for Adaptive State-Space Partitioning in Multiple Particle Filtering. In *CAMSAP 2019* (pp. 609-613). IEEE.

PhD thesis

Pérez Vieites, S. (2022). Nested filtering methods for Bayesian inference in state space models. *PhD thesis*, Universidad Carlos III de Madrid.

SOFTWARE (OPEN-SOURCE CONTRIBUTIONS)

[GitHub repository for Physical Review E paper \(2018\)](#)

[Link to repository PRE2018](#)

[GitHub repository for Signal Processing paper \(2021\)](#)

[Link to repository SProc2021](#)

GitHub repositories including implementations of several nested filtering methods, in Matlab and Python.

INVITED TALKS

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| 17 July 2025 | GTS Seminar (Universidad Carlos III de Madrid, Spain) |
| 29 Apr 2025 | UQ Hybrid Seminar (Aachen University and KAUST, held online) |
| 19 Mar 2025 | Data Meets Models and Beyond Workshop (LUT, Finland) |
| 11 Sep 2024 | Data Assimilation Workshop (LUT, Finland) |
| 17 May 2024 | SMC 2024 - Workshop in Sequential Monte Carlo Methods (Edinburgh, UK) |
| 28 Feb 2023 | Statistics Seminar (University of Edinburgh, UK) |

CONFERENCES

Talks in conferences

- July 2025 MCM 2025 - International Conference on Monte Carlo Methods and Applications 2025 (Chicago, USA). Special session: *Nested expectations*.
June 2024 BAYSM 2024 - The Bayesian Young Statisticians Meeting (Venice, Italy).
June 2023 MCM 2023 - 14th International Conference on Monte Carlo Methods and Applications 2023 (Paris, France).
Sep 2019 (3 minutes thesis talk) EUSIPCO 2019 - 27th European Signal Processing Conference 2019 (A Coruña, Spain).

Poster presentations

- July 2024 2024 ISBA World Meeting (Venice, Italy)
June 2023 ICASSP 2023 - 2023 IEEE International Conference on Acoustics, Speech, and Signal Processing (Rhodes Island, Greece).
Sep 2022 MDS 2022 - SIAM Conference on Mathematics of Data Science (San Diego, USA)
May 2022 SMC 2022 - Workshop in Sequential Monte Carlo Methods 2022
Jan 2021 EUSIPCO 2020 - 28th European Signal Processing Conference 2020
July 2020 FUSION 2020 - Conference on Information Fusion 2020
June 2018 2018 ISBA World Meeting (Edinburgh, UK)

Several others (2017–2022) in Bayesian statistics, signal processing and data assimilation workshops.

Attendance

- June 2025 Attendance to Workshop in Accelerating statistical inference and experimental design with ML (Cambridge, UK).
Dec 2024 Attendance at NeurIPS 2024 (Vancouver, Canada).

Earlier participation in summer schools and workshops (e.g., Imperial College London 2018 & 2019 workshops, LMS Summer School Warwick 2018).

TEACHING AND SUPERVISION

- 2025–present **Co-supervision of one PhD student** at Aalto University on BED and control in industrial applications (collaborating with *ABB*).
2024–present **Guest lecturer** in *Digital and Optimal Control*, Department of Electrical Engineering and Automation, Aalto University.
Oct–Nov 2024 **Mini-tutorials on Monte Carlo methods** in the *Cyber-Physical Systems* group, Aalto University.
2024–2025 **Co-supervision of one B.Sc. thesis** (*Variational Inference Approaches to Bayesian Optimal Experimental Design*, Aditya Agrawal)
2017–2019 **Teaching Assistant** at Universidad Carlos III de Madrid.
(1) *Linear Systems – 112 hours* (B.Sc. in Mobile & Space Communication Engineering, B.Sc. in Telecommunications Engineering, B.Sc. in Telematics Engineering).
(2) *Linear Networks Analysis and Synthesis – 5 hours* (B.Sc. in Telecommunication Technologies Engineering).

AWARDS AND FUNDING

July 2024	Travel grant (ISBA 2024), 400USD .
Feb 2019	Travel grant (Universidad Carlos III de Madrid), 3150EUR . Competitive grant supporting mobility during PhD.
Sep–Apr 2019	PIPF Predoctoral Fellowship (Universidad Carlos III de Madrid,). Competitive fellowship supporting PhD research.

MAJOR COLLABORATIONS

- Prof. Dominik Baumann, Prof. Simo Särkkä (Aalto University, Finland); Prof. Adrien Corenflos (University of Warwick, UK) – **Bayesian experimental design**
- Prof. Dominik Baumann (Aalto University, Finland) – **Control and reinforcement learning**
- Prof. Joaquín Míguez (Universidad Carlos III de Madrid, Spain), Prof. Jana de Wiljes (TU Ilmenau, Germany), Prof. Víctor Elvira (University of Edinburgh, UK), Prof. Jochen Broecker (University of Reading, UK) – **Bayesian inference in state-space models**
- Prof. Pau Closas (Northeastern University, USA), Prof. Santiago Segarra (Rice University, USA) – **Machine learning and signal processing**

ACADEMIC SERVICE

2020–present	Reviewer for journals (Foundations of Data Science, IEEE Transactions on Signal Processing, IEEE Signal Processing Letters) and conferences (EUSIPCO, ICASSP).
July 2025	Member of PhD defense committee , Universidad Carlos III de Madrid (Spain).
June 2025	Part of the organization committee . SIC 2025 - Workshop on Signal Processing, Information Theory and Communications. Universidade de Vigo (Vigo, Spain).
May 2025	Pre-screening panel member , FCAI Postdoctoral Call 2025.
Dec 2024	Reviewer for the 2025 ASA Section on Bayesian Statistical Science (SBSS) Student Paper Competition.
May 2022	Part of the local arrangements committee . SMC 2022 - Workshop in Sequential Monte Carlo Methods 2022 (Madrid, Spain)

LANGUAGES

English	Professional proficiency
Spanish	Native
Italian	Intermediate proficiency
Galician	Native