

SILAS BRACK

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EXPERIENCE	AI Research Engineer <i>Teton.ai – AI Research and Computer Vision</i> <ul style="list-style-type: none">Train deep learning models in computer vision for real-time bounding box detection, pose estimation, segmentation, etc.Deploy and optimise deep learning models running on-device (edge AI).Build data pipelines to process terabytes of video data.	Nov 2025 – Present Copenhagen, Denmark
	Machine Learning Engineer <i>Saxo Bank A/S – Department of Predictive Models and AI</i> <ul style="list-style-type: none">Designed, built and deployed a real-time recommendation system serving relevant financial news to clients; to do so, we learn user and content embeddings and perform efficient nearest neighbour retrieval followed by reranking.Built a RAG-based chatbot yielding a 170% improvement in question-answering accuracy and decreasing the yearly number of manual agent chats by 20k, saving around \$150k in yearly agent costs.Built, trained and deployed an NLP-inspired embeddings model for finding similar stocks. As of February 2025, the tool sits at around 110k monthly interactions.	Sep 2021 – Oct 2025 Copenhagen, Denmark
EDUCATION	M.Sc. Mathematical Modelling and Computation <i>Technical University of Denmark</i> <ul style="list-style-type: none">Thesis: “Effortless Bayesian Deep Learning: Tapping Into the Potential of Modern Optimizers,” with Søren Hauberg.	Sep 2020 – Feb 2023 Copenhagen, Denmark
PROJECTS	Marginal Likelihood Training of Linearized Laplace Approximations Without Hessian Reductions <i>Supervised by Søren Hauberg – DTU Compute</i> <ul style="list-style-type: none">Developed a novel method for computing the Laplace approximation using only Jacobian-vector products in JAX, implementing posterior sampling (for inference) and the log-determinant (for optimising the marginal likelihood during training) of the Laplace covariance without explicitly instantiating it.	Sep 2022 – Feb 2023 Copenhagen, Denmark
	Bayesian Metric Learning for Uncertainty Quantification in Image Retrieval <i>Supervised by Søren Hauberg – DTU Compute</i> <ul style="list-style-type: none">Developed a method for training Bayesian neural networks in metric learning and demonstrate its effectiveness on small- to large-scale image datasets in yielding well-calibrated uncertainty estimates. We proved that contrastive loss constitutes a valid log-likelihood in spherical space and present a novel decomposition of its Generalized Gauss-Newton (GGN) approximation.Our paper was accepted to NeurIPS 2023 [1] in New Orleans, which I had the fortune of attending.	Apr 2022 – May 2023 Copenhagen, Denmark
SKILLS	Languages: Python, SQL, C#, Scala, Rust Technology: Spark, Databricks, Docker, Kubernetes, Airflow, Kafka, Terraform Modelling: Gradient boosting (LightGBM), deep learning (PyTorch, JAX), Word2Vec, embeddings, LLMs	
PAPERS	[1] F. Warburg, M. Miani, S. Brack, and S. Hauberg, “Bayesian Metric Learning for Uncertainty Quantification in Image Retrieval,” in <i>Advances in Neural Information Processing Systems</i> , 2023.	