

**ABOUT**

wessel.p.bruinsma   
 @gmail.com  
 Wessel Bruinsma 

wesselb.github.io   
 Wessel Bruinsma   
 wesselb 

**LANGUAGES**

dutch, native  
 english

**INTERESTS**

probabilistic modelling with a focus on time series, Bayesian nonparametrics with a focus on Gaussian processes, approximate inference, probabilistic programming, probability theory, and real analysis

**EDUCATION**

- 01/'18 – now **PhD** Machine Learning Group, University of Cambridge  
 • Supervised by Dr Richard Turner
- 10/'15 – 09/'16 **MPhil** Dept. of Engineering, University of Cambridge  
 • Distinction, class rank 1 / ~20  
 • [Machine learning and machine intelligence](#)
- 09/'12 – 07/'15 **BSc (Hons)** EEMCS, Delft University of Technology  
 • Distinction, class rank 1 / ~100  
 • [Electrical engineering with a specialisation in mathematics](#)

**PROFESSIONAL HISTORY**

- 07/'20 – now **External Ambassador** Invenia Labs Limited, Cambridge  
 • Ambassador for the company and supervision of projects
- 07/'20 – 09/'20 **Internship (Machine Learning)** Invenia Labs Limited, Cambridge
- 07/'19 – 09/'19 **Internship (Quantitative Research)** G-Research, London
- 09/'16 – 01/'18 **Machine Learning Researcher** Invenia Labs Limited, Cambridge  
 • Research into modelling multi-output time series, with a focus on electricity markets
- 09/'14 – 07/'15 **Technical Specialist** EEMCS Recruitment Days, Delft  
 • Design and implementation of solutions to scheduling problems
- 09/'13 – 07/'14 **Electrical Engineer** TU Delft Solar Boat Team, Delft  
 • Design and analysis of a power distribution system  
 • Competed in DONG Solar Energy Challenge 2014 and Solar1 Monte Carlo Cup 2014

**AWARDS AND GRANTS**

- 2018 – 2021 **International Doctoral Scholarship (IDS) Grant Covering PhD Fees and Stipend**
- 03/'16 **UfD – Damen Bachelor Award (EUR 2000)**

**SELECTED PUBLICATIONS**

- [\[link\]](#) Foong, A. Y. K., Bruinsma W. P., Burt D. R., and Turner R. E. (2021). “How Small can PAC-Bayes be in the Small Data Regime?” arXiv:1802.08167.
- [\[link\]](#) Bruinsma, W. P., Perim E., Tebbutt W., Hosking J. S., Solin A., Turner R. E. (2020). “Scalable Exact Inference in Multi-Output Gaussian Processes,” *International Conference on Machine Learning (ICML)*, 37th.

**SELECTED SOFTWARE**

- [\[link\]](#) *Stheno*: Probabilistic programming with Gaussian processes in Python

## PUBLICATIONS

- [link] Foong, A. Y. K., Bruinsma W. P., Burt D. R., and Turner R. E. (2021). “How Small can PAC-Bayes be in the Small Data Regime?” *arXiv:1802.08167*.
- [link] Bruinsma W. P., Requeima J., Foong, A. Y. K., Gordon. J., and Turner R. E. (2021). “The Gaussian Neural Process,” *Advances in Approximate Bayesian Inference (AABI), 3rd Symposium on*. (Awarded contributed talk.)
- [link] Xia, R., Bruinsma W. P., Tebbutt W., and Turner R. E. (2021). “The Gaussian Process Latent Autoregressive Model,” *Advances in Approximate Bayesian Inference (AABI), 3rd Symposium on*.
- [link] Foong, A. Y. K., Bruinsma W. P., Gordon. J., Dubois, Y., Requeima J., Turner R. E. (2020). “Meta-Learning Stationary Stochastic Process Prediction with Convolutional Neural Processes,” *Advances in Neural Information Processing Systems (NeurIPS), 33th*.
- [link] Bruinsma, W. P., Perim E., Tebbutt W., Hosking J. S., Solin A., Turner R. E. (2020). “Scalable Exact Inference in Multi-Output Gaussian Processes,” *International Conference on Machine Learning (ICML), 37th*.
- [link] Gordon, J., Bruinsma W. P., Foong, A. Y. K., Requeima, J., Dubois Y., Turner, R. E. (2020) “Convolutional Conditional Neural Processes,” *International Conference on Learning Representations (ICLR), 8th*. (Awarded oral presentation.)
- [link] Berkovich, P., Perim E., Bruinsma W. P. (2019) “GP-ALPS: Automatic Latent Process Selection for Multi-Output Gaussian Process Models,” *Advanced in Approximate Bayesian Inference (AABI), 2nd Symposium on*.
- [link] Requeima, J. R., Tebbutt, W. C., Bruinsma, W. P., Turner, R. E. (2019). “The Gaussian Process Autoregressive Regression Model (GPAR).” *Artificial Intelligence and Statistics (AISTATS), 22nd International Conference on*.
- [link] Bruinsma, W. P., Turner, R. E. (2018). “Learning Causally-Generated Time Series,” *arXiv:1802.08167*.
- [link] Bosma, S., Bruinsma, W. P., Hes, R. P., Bentum, M. J., and Lager, I. E. (2017). “Grating Lobe Prediction in 3D Array Antennas.” *Antennas and Propagation (EuCAP), 11th European Conference on*.
- [link] Bruinsma, W. P., Hes, R. P., Bosma, S., Lager, I. E., and Bentum, M. J. (2016). “Radiation Properties of Moving Constellations of (Nano) Satellites: A Complexity Study.” *Antennas and Propagation (EuCAP), 10th European Conference on*.
- [link] Bentum, M. J., Lager, I. E., Bosma, S., Bruinsma, W. P., and Hes, R. P. (2015). “Beamforming in Sparse, Random, 3D Array Antennas with Fluctuating Element Locations.” *Antennas and Propagation (EuCAP), 9th European Conference on*.

## POSTERS

- [link] Tebbutt, W. C., Bruinsma, W. P., and Turner R. E. (2019). “Gaussian Process Probabilistic Programming.” *Probabilistic Programming (ProbProg), The International Conference on*.

## MACHINE LEARNING SOFTWARE

- [link] *Stheno*: Probabilistic programming with Gaussian processes in Python
- [link] *GPAR*: Implementation of GPAR in Python
- [link] *NeuralProcesses.jl*: A framework for composing Neural Processes in Julia
- [link] *ConvCNP*: Implementation of the ConvCNP in Python

- [\[link\]](#) *GPCM*: Implementation of several variants of the Gaussian Process Convolution Model in Python
- [\[link\]](#) *OILMM*: Implementation of the OILMM in Python
- [\[link\]](#) *MLKernels*: Flexible implementation of kernels in Python

## OTHER SOFTWARE

- [\[link\]](#) *Plum*: Implementation of multiple dispatch in Python
- [\[link\]](#) *LAB*: A generic interface for linear algebra backends in Python
- [\[link\]](#) *FDM*: Estimate derivatives with finite differences in Python
- [\[link\]](#) *FiniteDifferences.jl*: Estimate derivatives with finite differences in Julia
- [\[link\]](#) *Varz*: Painless variables in PyTorch and TensorFlow
- [\[link\]](#) *Matrix*: Structured matrices in Python
- [\[link\]](#) *Algebra*: Algebraic structures in Python
- [\[link\]](#) *WBML*: A collection of machine learning things
- [\[link\]](#) *Note*: Simple and quick note taking system
- [\[link\]](#) *Catalogue*: Resource management with Alfred
- [\[link\]](#) *wesselb.github.io*: My personal website

## THESES

- [\[link\]](#) Bruinsma W. P. (2019). "The Generalised Gaussian Process Convolution Model." Department of Engineering, University of Cambridge. Thesis for the degree Master of Philosophy.
- [\[link\]](#) Bruinsma, W. P., Hes, R. P., Kroep, H. J. C., Leliveld, T. C., Melching, W. M., and aan de Wiel, T. A. (2015). "An Extensible Toolkit for Real-Time High-Performance Wideband Spectrum Sensing." Faculty of Electrical Engineering, Mathematics and Computer Science, Delft University of Technology. Thesis for the degree Bachelor of Science.

## REVIEWING

ICML 2021      **Reviewer**  
 NeurIPS 2020   **Reviewer**

## TEACHING

All teaching was done at the University of Cambridge.

Easter 2021	<b>Cosupervisor for MPhil Project</b>	MPhil in Machine Learning and Machine Intelligence
Lent 2021	<b>Supervisor for Inference</b>	Part IIA, Engineering Tripos
Michaelmas '21	<b>Supervisor for Introduction to ML</b>	MPhil in Machine Learning and Machine Intelligence
Easter 2020	<b>Cosupervisor for MPhil Project</b>	MPhil in Machine Learning and Machine Intelligence
Lent 2020	<b>Supervisor for Inference</b>	Part IIA, Engineering Tripos
Michaelmas '20	<b>Demonstrator</b>	AI for the study of Environmental Risks (CDT)
Michaelmas '20	<b>Demonstrator</b>	MPhil in Machine Learning and Machine Intelligence
Lent 2019	<b>Supervisor for Inference</b>	Part IIA, Engineering Tripos

## FULL PORTFOLIO

See [wesselb.github.io/portfolio](https://wesselb.github.io/portfolio) for a full overview of my software, publications, posters, theses, talks, and write-ups.

