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 / $\sim$20	
	• Machine learning and machine intelligence	
09/'12 – 07/'15	**BSc (Hons)**	EEMCS, Delft University of Technology
	• Distinction, class rank 1 / $\sim$100	
	• Electrical engineering with a specialisation in mathematics	

PROFESSIONAL HISTORY

07/'20 – now	**External Embassador**	Invenia Labs Limited, Cambridge
	• Embassador 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] 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.)

SELECTED PROJECTS

[link] *Stheno*: Probabilistic programming with Gaussian processes in Python

PUBLICATIONS

[link] Bruinsma W. P., Requeima J., Foong, A. Y. K., Gordon. J., and Turner R. E. (2021). "The Gaussian Neural Process," *Advances in Appoximate 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 Appoximate 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] Requiema, 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 PROJECTS

[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] *GPAR-OILMM*: Implementation of GPAR-OILMM in Python

PROJECTS

[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] *FDM.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 algorithms

[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

NeurIPS 2020   **Reviewer**

TEACHING

All teaching was done at the University of Cambridge.

Lent 2021	**Inference (Supervisor)**	Part IIA, Engineering Tripos
Michaelmas '21	**Introduction to Machine Learning (Supervisor)**	MPhil in Machine Learning and Machine Intelligence
Lent 2020	**Inference (Supervisor)**	Part IIA, Engineering Tripos
Michaelmas '20	**Demonstrator**	AI for the study of Environmental Risks (CDT)
Michaelmas '20	**Demonstrator**	MPhil in Machine Learning and Machine Intelligence
Lent 2019	**Inference (Supervisor)**	Part IIA, Engineering Tripos

FULL PORTFOLIO

See wesselb.github.io/portfolio for a full overview of my projects, publications, posters, theses, talks, and write-ups.

In the end we're all approximations to a GP