

ABOUT

wessel.p.bruinsma 
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 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] Markou S., Requeima J. R., Bruinsma W. P., and Turner R. E. (2021). “Efficient Gaussian Neural Processes for Regression,” *Uncertainty & Robustness in Deep Learning (UDL), ICML 2021 Workshop on*.”
- [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 (GPARG).” *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] *GPARG*: Implementation of GPARG 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

AISTATS 2022 **Reviewer**
 ICML 2021 **Reviewer**
 NeurIPS 2020 **Reviewer**

TEACHING

All teaching was done at the University of Cambridge.

Easter 2021	Cosupervisor for MPhil Project	MPhil in Machine Learning and Machine Intelligence
Lent 2021	Supervisor for Inference	Part IIA, Engineering Tripos
Michaelmas '21	Supervisor for Introduction to ML	MPhil in Machine Learning and Machine Intelligence
Easter 2020	Cosupervisor for MPhil Project	MPhil in Machine Learning and Machine Intelligence
Lent 2020	Supervisor for Inference	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	Supervisor for Inference	Part IIA, Engineering Tripos

FULL PORTFOLIO

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

