

**ABOUT    INTERESTS**

wessel.p.bruinsma   
 @gmail.com  
 Wessel Bruinsma 

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

wesselb.github.io   
 Wessel Bruinsma   
 wesselb 

**EDUCATION****LANGUAGES**

dutch, native  
 english

Jan '18 – now **PhD in Machine Learning** Machine Learning Group, U. of Cambridge  
 • Supervised by Prof. Richard Turner

Oct '15 – Sep '16 **MPhil in Machine Learning** Dept. of Engineering, U. of Cambridge  
 • Distinction, class rank 1 / ~20

Sep '12 – Jul '15 **BSc in Electrical Engineering (Hons)** EEMCS, Delft U. of Technology  
 • Distinction, class rank 1 / ~100  
 • Specialisation in mathematics

**PROFESSIONAL HISTORY**

Jul '20 – now **External Ambassador** Invenia Labs Limited, Cambridge  
 • Ambassador for the company and supervision of projects

Jul '20 – Sep '20 **Internship (Machine Learning)** Invenia Labs Limited, Cambridge

Jul '19 – Sep '19 **Internship (Quantitative Research)** G-Research, London

Sep '16 – Jan '18 **Machine Learning Researcher** Invenia Labs Limited, Cambridge  
 • Research into modelling multi-output time series, with a focus on electricity markets

Sep '14 – Jul '15 **Technical Specialist** EEMCS Recruitment Days, Delft  
 • Design and implementation of solutions to scheduling problems

Sep '13 – Jul '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

**SELECTED PUBLICATIONS**

[\[link\]](#) 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.)

[\[link\]](#) 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 SOFTWARE**

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

[\[link\]](#) *Plum*: Implementation of multiple dispatch in Python

[\[link\]](#) *FiniteDifferences.jl*: Estimate derivatives with finite differences in Julia

## PUBLICATIONS

- Bruinsma W. P., Tégner M., and Turner R. E. (2022). “Modelling Non-Smooth Signals with Complex Spectral Structure,” in *Artificial Intelligence and Statistics (AISTATS), 25th International Conference on*.
- Coker B., Burt D., Bruinsma W. P., Pan W., Doshi-Velez F. (2022). “Wide Mean-Field Bayesian Neural Networks Ignore the Data,” in *Artificial Intelligence and Statistics (AISTATS), 25th International Conference on*.
- Markou S., Requeima J. R., Bruinsma W. P., and Turner R. E. (2022). “Practical Conditional Neural Processes Via Tractable Dependent Predictions,” in *International Conference on Learning Representations (ICLR), 10th*.
- [link] Markou S., Requeima J. R., Bruinsma W. P., and Turner R. E. (2021). “Efficient Gaussian Neural Processes for Regression,” in *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?” in *Advances in Neural Information Processing Systems (NeurIPS), 35th*.
- [link] Bruinsma W. P., Requeima J., Foong, A. Y. K., Gordon. J., and Turner R. E. (2021). “The Gaussian Neural Process,” in *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,” in *Advances in Approximate Bayesian Inference (AABI), 3rd Symposium on*.
- [link] Foong, A. Y. K., Bruinsma W. P., Gordon. J., Dubois, Y., Requeima J., and Turner R. E. (2020). “Meta-Learning Stationary Stochastic Process Prediction with Convolutional Neural Processes,” in *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,” in *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,” in *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,” in *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),” in *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,” in *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,” in *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,” in *Antennas and Propagation (EuCAP), 9th European Conference on*.

## AWARDS AND GRANTS

|             |  |
|-------------|--|
| Jan '22     | Christ's College Teaching Prize for Excellent Student Feedback               |
| 2018 – 2021 | International Doctoral Scholarship (IDS) Grant Covering PhD Fees and Stipend |
| Mar '16     | UfD – Damen Bachelor Award   |

## 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
- [\[link\]](#) *NeuralProcesses*: A framework for composing Neural Processes in Python
- [\[link\]](#) *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 optimisation of constrained variables in AutoGrad, TensorFlow, PyTorch, and JAX
- [\[link\]](#) *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 2022    | Reviewer |
| AISTATS 2022 | Reviewer |
| ICML 2021    | Reviewer |
| NeurIPS 2020 | Reviewer |

## TEACHING

All teaching was done at the University of Cambridge.

|                |  |  |
|----------------|--|--|
| Easter 2021    | <b>Cosupervisor for two MPhil Projects</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/publications](https://wesselb.github.io/publications) and [wesselb.github.io/software](https://wesselb.github.io/software) for a full overview of my software, publications, posters, theses, talks, and write-ups.

