

# Samuel Wiqvist

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## EDUCATION

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- **Lund University** Lund, Sweden  
*Ph.D. Mathematical Statistics* *Sep. 2016 – Sep. 2021 (expected)*
  - **Research topic:** Developing novel inference methods for likelihood-free problems.
- **Lund University** Lund, Sweden  
*MSc in Engineering, Engineering Mathematics* *Sep. 2011 – July 2016*
  - **University of Toronto, Ontario, Canada:** Exchange studies during my fourth year (2014–2015).

## EXPERIENCE

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- **Lund University** Lund, Sweden  
*Teaching Assistant* *Sep. 2016 – March 2021 (ongoing)*
  - **Monte Carlo and Empirical Methods:** Spring semester 2018, 2019, 2020, and 2021. Led computer exercise classes and graded projects.
  - **Financial Statistics:** Fall semester 2018, 2019, and 2020. Led computer exercise classes.
  - **Markov Processes:** Fall semester 2017, 2018, and 2019. Led computer tutorials and exercise classes, graded exams.
  - **Mathematical Statistics, Basic Course:** Fall semester 2016 and spring semester 2017. Led computer tutorials exercise classes, graded projects and exams.
- **Elevio** Stockholm, Sweden  
*Intern* *June 2015 – Aug. 2015*
  - **Project:** Working together with another intern our task was to evaluate Ellevio's position on the energy market using econometric models.

## PROJECTS

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- **Code for the paper *Sequential Neural Posterior and Likelihood Approximation*:** Pre-print, submitted to a conference. Language: Python, frameworks: PyTorch, matplotlib, Jupyter notebooks, the code is available on my GitHub.
- **Code for the paper *Efficient inference for stochastic differential mixed-effects models using correlated particle pseudo-marginal algorithms*:** The paper is published in *Computational statistics and data analyses*. Language: Julia/R, framework Jupyter, the code is available on my GitHub.
- **Code for the paper *Partially Exchangeable Networks and Architectures for Learning Summary Statistics in Approximate Bayesian Computation*:** The paper was accepted for ICML 2019. Language: Julia, framework Knet and Jupyter, the code is available on my GitHub.
- **Code for the paper *Accelerating delayed-acceptance Markov chain Monte Carlo algorithms*:** The paper is currently in preparation for a new version. Language: Julia, the code is available on my GitHub.
- **Implementation of some approximate Bayesian computation algorithms:** Generic implementations of some approximate Bayesian computing algorithms. Language: Julia, the code is available on my GitHub.

## PROGRAMMING SKILLS

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- **Languages:** Julia, Python, MATLAB, R    **Frameworks and packages:** PyTorch, Matplotlib, Knet (Julia)  
**Technologies:** HPC clusters, Jupyter, L<sup>A</sup>T<sub>E</sub>X, Linux/Unix, version control

## SELECTED COURSE WORK

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- **Advanced Topics in Machine Learning: Computational Tools for Machine Learning in Python** (Technical University of Denmark), **Introduction to Deep Learning** (Lund University), **Bayesian Statistics** (University of Copenhagen), **Methods of Data Analyses I** (University of Toronto)

## LANGUAGES

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- **Swedish:** Native speaker, **English:** Fluent.