Cyril Chimisov

CONTACT INFORMATION	*Telephone:* +44 7478 302945 *e-mail:* kirill.chimisov@gmail.com *web:* http://warwick.ac.uk/cchimisov

PROFILE

- Keen on developing algorithms to tackle and solve challenging applied problems;
- Hardworking, ambitious, quick to pick up new skills and eager to learn from others.

WORK EXPERIENCE

June 2017 - October 2017: **Quantitative Analyst Intern, Google UK.**
Project: Scalable Bayesian inference using TensorFlow. Developed an infrastructure for writing distributed Markov Chain Monte Carlo algorithms, which is now a part of TensorFlow library. Using the infrastructure, managed to significantly reduce computational time needed to perform Bayesian inference for various problems of interest measuring ad performance.

CURRENT POSITION

2014- present: **PhD in Statistics, Department of Statistics, University of Warwick.**
Supervisors: Krzysztof Łatuszyński (Warwick), Prof. Gareth Roberts FRS (Warwick).

PHD TOPIC

Adaptive Gibbs Sampler. Developed an adaptive version of Gibbs Sampler to speed up convergence of the classical MCMC algorithm. Devised a general framework for adaptive MCMC algorithms that, on one hand, allows inexperienced users to run MCMC algorithms without the need to tune the algorithm parameters and, on the other hand, guarantees theoretical convergence of the algorithms.

PRIOR EDUCATION

2013 - 2014: **Department of Mathematical Analysis, Faculty of Mechanics and Mathematics, Taras Shevchenko National University**, Kyiv, Ukraine.

Masters level coursework in Mathematics.

February 2013 - June 2013: **UFR Sciences et Techniques, University of the South, Toulon-Var**, La Garde, France.

First year Masters course in Mathematics (average mark 18.6/20).

2009 - 2013: **Department of Probability Theory, Statistics and Actuarial Mathematics, Faculty of Mechanics and Mathematics, Taras Shevchenko National University**, Kyiv, Ukraine.

Bachelors course in Mathematics (graduation date: June 2013, average mark: 5.0/5.0). Specialisation: Actuarial and Financial Mathematics.

2005 - 2009: **145th Natural Science Lyceum**, Kyiv, Ukraine.

RESEARCH INTERESTS

Computational Statistics, MCMC, Adaptive MCMC, Machine Learning, Bayesian Machine Learning, Regression Analysis, Probability Theory, Spectral Theory of Operators (Random Schrödinger operators).

PROGRAMMING SKILLS

- C++, Python, TensorFlow, R.

GRANTS	• EPSRC funding for doctoral training at the University of Warwick: tuition fees ($\approx$ £17,500 per annum) + stipend ($\approx$ £14000 per annum); • French National Research Agency ($\in$ 1600); • University of the South, Toulon-Var ($\in$ 2800).
TALKS	• *2017*: **STEM for Britain**, Portcullis House, UK Parliament; • *2016*: **MCQMC Conference**, Stanford, California; • *2016*: **Non-Local Operators and Applications**, University of Sussex, UK; • *2016*: **ATI workshop**, Alan Turing Institute, British Library, UK; • *2016*: **Statistical Science Seminars**, UCL, UK; • *2016*: **EQUIP Seminar**, Warwick, UK; • *2015*: **Algorithms & Computationally Intensive Inference seminars**, Warwick, UK; • *2014*: **Algorithms & Computationally Intensive Inference seminars**, Warwick, UK; • *2013*: **Limit Theorems in Probability Theory and Asymptotic Statistics**, Uppsala, Sweden.
HACKATHON	*2016*: **Data Study Group**, Alan Turing Institute, British Library, UK. A project with **TATA Steel**. Worked in a group of 6 people developing a model to predict magnetic properties of steel sheets.
TEACHING EXPERIENCE	**University of Warwick. Tutorials.** *2015*: Introduction to Probability ($\approx$ 30 1st year students). *2016*: Mathematics of Random Events ($\approx$ 40 3rd year students), Probability Theory ($\approx$ 30 3rd year students). *2017*: Probability theory ($\approx$ 30 3rd year students).
PUBLICATIONS& PREPTINTS	• **C**, K. Łatuszyński, and G. Roberts. Adapting the Gibbs Sampler. In preparation; • **C**, K. Łatuszyński, and G. Roberts. AirMCMC: Adaptive Increasingly Rarely MCMC sampler. In preparation. • **C**, K. Łatuszyński, and G. Roberts. Adaptive Gibbs Sampler: C++ implementation with R interface. In preparation.
LANGUAGES	• English, Russian, Ukrainian.
HOBBIES	• Statistical blog with Murray Pollock (Warwick): www.iitypeii.com; • Reading, tennis, running, squash, snowboarding, skiing, cycling, travelling.