Mikolaj KASPRZAK

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FORMATION

2019	Doctor of Philosophy, Statistique, University of Oxford, Royaume-Uni
2015	Master of Science, Mathematics, Operational Research, Statistics and Economics, University of Warwick, Royaume-Uni

EXPERIENCE PROFESSIONNELLE

Positions académiques principales

2024 - Présent	Professeur assistant, ESSEC Business School, France
2023 - 2024	Visiting Researcher, Université du Luxembourg, Luxembourg
2022 - 2023	Marie Skłodowska-Curie Individual Fellow, Université du Luxembourg, Luxembourg
2022 - 2022	Marie Skłodowska-Curie Individual Fellow (Secondment), University College London, Royaume-Uni
2021 - 2022	Marie Skłodowska-Curie Individual Fellow, Massachusetts Institute of Technology, États-Unis
2018 - 2021	Research Associate, Université du Luxembourg, Luxembourg
2015 - 2019	DPhil student, University of Oxford, Royaume-Uni

BOURSES, PRIX ET DISTINCTIONS

Prix et Distinctions

2019	New Researcher Travel Award, IMS - Bernoulli Society

Bourses

2024	Junior Chair of Excellence in Data Analytics, CY Initiative
2021	Marie Skłodowska-Curie Individual (Global) Fellowship, Commission européenne
2015	Full Doctoral Studentship, UK Engineering and Physical Sciences Research Council, Royaume-Uni

PUBLICATIONS

Articles

KASPRZAK, M., WYNNE, G. et DUNCAN, A.B. (2025). A Fourier Representation of Kernel Stein Discrepancy with Application to Goodness-of-Fit Tests for Measures on Infinite Dimensional Hilbert Spaces. *Bernoulli: A Journal of Mathematical Statistics and Probability*.

KASPRZAK, M. et PECCATI, G. (2023). Vector-valued statistics of binomial processes: Berry–Esseen bounds in the convex distance. *Annals of Applied Probability*, 33(5).

DÖBLER, C., KASPRZAK, M. et PECCATI, G. (2022). Functional convergence of sequential U-processes with size-dependent kernels. *Annals of Applied Probability*, 32(1), pp. 551-601.

DÖBLER, C., KASPRZAK, M. et PECCATI, G. (2022). The multivariate functional de Jong CLT. *Probability Theory and Related Fields*, 184(1-2), pp. 367-399.

DÖBLER, C. et KASPRZAK, M. (2021). Stein's method of exchangeable pairs in multivariate functional approximations. *Electronic Journal of Probability*, 26, pp. 1-50.

KASPRZAK, M. (2020). Stein's method for multivariate Brownian approximations of sums under dependence. *Stochastic Processes and their Applications*, 130(8), pp. 4927-4967.

KASPRZAK, M. (2020). Functional approximations via Stein's method of exchangeable pairs. *Annales de l Institut Henri Poincare-Probabilites et Statistiques*, 56(4).

KASPRZAK, M., DUNCAN, A.B. et VOLLMER, S.J. (2017). Note on A. Barbour's paper on Stein's method for diffusion approximations. *Electronic Communications in Probability*, 22, pp. 1-8.

Actes d'une conférence

WANG, Y., KASPRZAK, M. et HUGGINS, J.H. (2023). A Targeted Accuracy Diagnostic for Variational Approximations. Dans: *26th International Conference on Artificial Intelligence and Statistics (AISTATS)*. Valencia: Proceedings of Machine Learning Research.

HUGGINS, J.H., KASPRZAK, M., CAMPBELL, T. et BRODERICK, T. (2020). Validated Variational Inference via Practical Posterior Error Bounds. Dans: *23rd International Conference on Artificial Intelligence and Statistics (AISTATS)*. Palermo: Proceedings of Machine Learning Research.

HUGGINS, J.H., CAMPBELL, T., KASPRZAK, M. et BRODERICK, T. (2019). Scalable Gaussian Process Inference with Finite-data Mean and Variance Guarantees. Dans: *22nd International Conference on Artificial Intelligence and Statistics (AISTATS)*. Proceedings of Machine Learning Research.