

# Mikolaj KASPRZAK

Assistant Professor

Department: Information Systems, Data

Analytics and Operations

ESSEC Business School

3 avenue Bernard Hirsch

95021 Cergy-Pontoise

France

Email: mikolaj.kasprzak@essec.edu

## EDUCATION

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| 2019 | Doctor of Philosophy, Statistics, University of Oxford, United Kingdom  |
| 2015 | Master of Science, Mathematics, Operational Research, Statistics and Economics, University of Warwick, United Kingdom |

## EMPLOYMENT

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### Full-time academic positions

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| 2024 - Present | Assistant Professor, ESSEC Business School, France  |
| 2023 - 2024    | Visiting Researcher, University of Luxembourg, Luxembourg   |
| 2022 - 2023    | Marie Skłodowska-Curie Individual Fellow, University of Luxembourg, Luxembourg                            |
| 2022 - 2022    | Marie Skłodowska-Curie Individual Fellow (Secondment), University College London, United Kingdom          |
| 2021 - 2022    | Marie Skłodowska-Curie Individual Fellow, Massachusetts Institute of Technology, United States of America |
| 2018 - 2021    | Research Associate, University of Luxembourg, Luxembourg  |
| 2015 - 2019    | DPhil student, University of Oxford, United Kingdom   |

### Other affiliations and appointments

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| 2024 - 2028 | Chaired Professor « Data Science », ESSEC Business School, France |
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## GRANTS AND HONORS

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### Awards and Honors

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| 2019 | New Researcher Travel Award, IMS - Bernoulli Society |
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### Grants

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

### Journal Articles

- KASPRZAK, M., WYNNE, G. and 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. and 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. and 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. and PECCATI, G. (2022). The multivariate functional de Jong CLT. *Probability Theory and Related Fields*, 184(1-2), pp. 367-399.
- DÖBLER, C. and 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 Poincaré-Probabilités et Statistiques*, 56(4).
- KASPRZAK, M., DUNCAN, A.B. and 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.

### Conference proceedings

- WANG, Y., KASPRZAK, M. and HUGGINS, J.H. (2023). A Targeted Accuracy Diagnostic for Variational Approximations. In: *26th International Conference on Artificial Intelligence and Statistics (AISTATS)*. Valencia: Proceedings of Machine Learning Research.
- HUGGINS, J.H., KASPRZAK, M., CAMPBELL, T. and BRODERICK, T. (2020). Validated Variational Inference via Practical Posterior Error Bounds. In: *23rd International Conference on Artificial Intelligence and Statistics (AISTATS)*. Palermo: Proceedings of Machine Learning Research.
- HUGGINS, J.H., CAMPBELL, T., KASPRZAK, M. and BRODERICK, T. (2019). Scalable Gaussian Process Inference with Finite-data Mean and Variance Guarantees. In: *22nd International Conference on Artificial Intelligence and Statistics (AISTATS)*. Proceedings of Machine Learning Research.