

# Pierre ALQUIER

Professeur

Département: Systèmes d'information, sciences de la décision et statistiques Email: b00809923@essec.edu

ESSEC Business School

3 avenue Bernard Hirsch

95021 Cergy-Pontoise

France

## INTERETS DE RECHERCHE

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Analyse des données statistiques, Théorie des probabilités et statistiques

## FORMATION

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| 2013 | Habilitation à diriger des recherches, Université Pierre et Marie Curie (UPMC), France<br><i>Contributions to Statistical Learning in Sparse Models</i>                      |
| 2006 | PhD (mathematical statistics), Université Pierre et Marie Curie (UPMC), France<br><i>Transductive and Inductive Adaptive Inference for Density and Regression Estimation</i> |
| 2003 | MSc in Probability Theory and Statistics, Université Pierre et Marie Curie (UPMC), France  |
| 2003 | Diplôme de statisticien-économiste, L'École nationale de la statistique et de l'administration économique (ENSAE), France  |

## EXPERIENCE PROFESSIONNELLE

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### Positions académiques principales

2023 - Présent      Professeur, ESSEC Business School, Singapour

### Autres affiliations académiques

- |             |   |
|-------------|---|
| 2019 - 2022 | Chargé de recherches, RIKEN, Japon  |
| 2014 - 2019 | Professeur, L'École nationale de la statistique et de l'administration économique (ENSAE), France |
| 2012 - 2014 | Lecturer, UCD Dublin, Irlande   |
| 2007 - 2012 | Maître de Conférences, Université Paris Diderot (Paris VII), France                               |
| 2006 - 2007 | A.T.E.R., Université Paris Dauphine, France   |

## BOURSES, PRIX ET DISTINCTIONS

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### Prix et Distinctions

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| 2019 | Best Paper Award, Asian Conference on Machine Learning, Japon |
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### Articles

- FAN, X., ALQUIER, P. et DOUKHAN, P. (2022). Deviation inequalities for stochastic approximation by averaging. *Stochastic Processes and their Applications*, 152, pp. 452-485.
- ALQUIER, P., MARIE, N. et ROSIER, A. (2022). Tight risk bound for high dimensional time series completion. *The Electronic Journal of Statistics*, 16(1), pp. 3001-3035.
- CHERIEF-ABDELLATIF, B.E. et ALQUIER, P. (2022). Finite sample properties of parametric MMD estimation: Robustness to misspecification and dependence. *Bernoulli: A Journal of Mathematical Statistics and Probability*, 28(1), pp. 181-213.
- MEUNIER, D. et ALQUIER, P. (2021). Meta-Strategy for Learning Tuning Parameters with Guarantees. *Entropy*, 23(10).
- CAREL, L. et ALQUIER, P. (2021). Simultaneous dimension reduction and clustering via the NMF-EM algorithm. *Advances in Data Analysis and Classification*, 15(1), pp. 231-260.
- ALQUIER, P. et RIDGWAY, J. (2020). Concentration of tempered posteriors and of their variational approximations. *Annals of Statistics*, 48(3), pp. 1475-1497.
- ALQUIER, P., BERTIN, K., DOUKHAN, P. et GARNIER, R. (2020). High-dimensional VAR with low-rank transition. *Statistics and Computing*, 30(4), pp. 1139-1153.
- ALQUIER, P., COTTET, V. et LECUE, G. (2019). Estimation bounds and sharp oracle inequalities of regularized procedures with Lipschitz loss functions. *Annals of Statistics*, 47(4), pp. 2117-2144.
- ALQUIER, P. et MARIE, N. (2019). Matrix factorization for multivariate time series analysis. *The Electronic Journal of Statistics*, 13(2), pp. 4346-4366.
- ALQUIER, P., DOUKHAN, P. et FAN, X. (2019). Exponential inequalities for nonstationary Markov chains. *Dependence Modeling*, 7(1), pp. 150-168.
- MAIRE, F., FRIEL, N. et ALQUIER, P. (2019). Informed sub-sampling MCMC: approximate Bayesian inference for large datasets. *Statistics and Computing*, 29(3), pp. 449-482.
- CHERIEF-ABDELLATIF, B.E. et ALQUIER, P. (2018). Consistency of variational Bayes inference for estimation and model selection in mixtures. *The Electronic Journal of Statistics*, 12(2), pp. 2995-3035.
- ALQUIER, P. et GUEDJ, B. (2018). Simpler PAC-Bayesian bounds for hostile data. *Machine Learning*, 107(5), pp. 887-902.
- COTTET, V. et ALQUIER, P. (2018). 1-Bit matrix completion: PAC-Bayesian analysis of a variational approximation. *Machine Learning*, 107(3), pp. 579-603.
- MAI, T.T. et ALQUIER, P. (2017). Pseudo-Bayesian quantum tomography with rank-adaptation. *Journal of Statistical Planning and Inference*, 184, pp. 62-76.
- ALQUIER, P. et GUEDJ, B. (2017). An oracle inequality for quasi-Bayesian nonnegative matrix factorization. *Mathematical Methods of Statistics*, 26(1), pp. 55-67.
- ALQUIER, P., RIDGWAY, J. et CHOPIN, N. (2016). On the Properties of Variational Approximations of Gibbs Posteriors. *Journal of Machine Learning Research*, 17(239), pp. 1-41.
- ALQUIER, P., FRIEL, N., EVERITT, R. et BOLAND, A. (2016). Noisy Monte Carlo: convergence of Markov chains with approximate transition kernels. *Statistics and Computing*, 26(1-2), pp. 29-47.
- MAI, T.T. et ALQUIER, P. (2015). A Bayesian approach for noisy matrix completion: Optimal rate under general sampling distribution. *The Electronic Journal of Statistics*, 9(1), pp. 823-841.

- ALQUIER, P., LI, X. et WINTENBERGER, O. (2013). Prediction of time series by statistical learning: general losses and fast rates. *Dependence Modeling*, 1, pp. 65-93.
- ALQUIER, P., BUTUCEA, C., HEBIRI, M., MEZIANI, K. et MORIMAE, T. (2013). Rank-penalized estimation of a quantum system. *Physical Review A*, 88(3).
- ALQUIER, P., MEZIANI, K. et PEYRÉ, G. (2013). Adaptive estimation of the density matrix in quantum homodyne tomography with noisy data. *Inverse Problems*, 29(7), pp. 075017.
- ALQUIER, P. et BIAU, G. (2013). Sparse Single-Index Model. *Journal of Machine Learning Research*, 14, pp. 243-280.
- GUEDJ, B. et ALQUIER, P. (2013). PAC-Bayesian estimation and prediction in sparse additive models. *The Electronic Journal of Statistics*, 7, pp. 264-291.
- ALQUIER, P. et WINTENBERGER, O. (2012). Model selection for weakly dependent time series forecasting. *Bernoulli: A Journal of Mathematical Statistics and Probability*, 18(3), pp. 883-913.
- ALQUIER, P. et HEBIRI, M. (2012). Transductive versions of the LASSO and the Dantzig Selector. *Journal of Statistical Planning and Inference*, 142(9), pp. 2485-2500.
- ALQUIER, P. et HEBIRI, M. (2011). Generalization of constraints for high dimensional regression problems. *Statistics & Probability Letters*, 81(12), pp. 1760-1765.
- ALQUIER, P. et DOUKHAN, P. (2011). Sparsity considerations for dependent variables. *The Electronic Journal of Statistics*, 5, pp. 750-774.
- ALQUIER, P. et LOUNICI, K. (2011). PAC-Bayesian bounds for sparse regression estimation with exponential weights. *The Electronic Journal of Statistics*, 5, pp. 127-145.
- ALQUIER, P. (2008). PAC-Bayesian bounds for randomized empirical risk minimizers. *Mathematical Methods of Statistics*, 17(4), pp. 279-304.
- ALQUIER, P. (2008). LASSO, Iterative Feature Selection and the Correlation Selector: Oracle inequalities and numerical performances. *The Electronic Journal of Statistics*, 2, pp. 1129-1152.
- ALQUIER, P. (2008). Density estimation with quadratic loss: a confidence intervals method. *ESAIM: Probability and Statistics*, 12, pp. 438-463.
- ALQUIER, P. (2008). Iterative feature selection in least square regression estimation. *Annales de l'Institut Henri Poincaré-Probabilités et Statistiques*, 44(1), pp. 47-88.

### Ouvrages et édition d'ouvrages

- ALQUIER, P. [Ed] (2022). *Approximate Bayesian Inference*. MDPI.
- ALQUIER, P., GAUTIER, E. et STOLTZ, G. [Eds] (2011). *Inverse Problems and High-Dimensional Estimation*. Springer Berlin Heidelberg.

### Actes d'une conférence

- MAI, T.T. et ALQUIER, P. (2022). Understanding the Population Structure Correction Regression. Dans: *4th International Conference on Statistics: Theory and Applications (ICSTA'22)*. Prague: Avestia Publishing.
- ALQUIER, P. (2021). Non-exponentially Weighted Aggregation: Regret Bounds for Unbounded Loss Functions. Dans: *38th International Conference on Machine Learning (ICML'21)*. Proceedings of Machine Learning Research.

DOAN, T., ABBANA BENNANI, M., MAZOURE, B., RABUSSEAU, G. et ALQUIER, P. (2021). A Theoretical Analysis of Catastrophic Forgetting through the NTK Overlap Matrix. Dans: *24th International Conference on Artificial Intelligence and Statistics (AISTAT'21)*. Proceedings of Machine Learning Research.

CHERIEF-ABDELLATIF, B.E. et ALQUIER, P. (2020). MMD-Bayes: Robust Bayesian Estimation via Maximum Mean Discrepancy. Dans: *2nd Symposium on Advances in Approximate Bayesian Inference (AABI'19)*. Proceedings of Machine Learning Research.

CHERIEF-ABDELLATIF, B.E., ALQUIER, P. et KHAN, M.E. (2019). A Generalization Bound for Online Variational Inference. Dans: *11th Asian Conference on Machine Learning (ACML'19)*. Proceedings of Machine Learning Research.

ALQUIER, P., MAI, T.T. et PONTIL, M. (2017). Regret Bounds for Lifelong Learning. Dans: *20th International Conference on Artificial Intelligence and Statistics (AISTAT'17)*. Proceedings of Machine Learning Research.

CAREL, L. et ALQUIER, P. (2017). Non-negative Matrix Factorization as a Pre-processing tool for Travelers Temporal Profiles Clustering. Dans: *25th European Symposium on Artificial Neural Networks, Computational Intelligence and Machine Learning (ESANN'17)*. i6doc.com.

RIDGWAY, J., ALQUIER, P., CHOPIN, N. et LIANG, F. (2014). PAC-Bayesian AUC Classification and Scoring. Dans: *28th Conference on Neural Information Processing Systems (NIPS'14)*. Curran Associates, Inc.

ALQUIER, P. (2013). Bayesian Methods for Low-Rank Matrix Estimation: Short Survey and Theoretical Study. Dans: *24th International Conference on Algorithmic Learning Theory (ALT'13)*. Singapore: Springer Berlin Heidelberg, pp. 309-323.

ALQUIER, P. et LI, X. (2012). Prediction of Quantiles by Statistical Learning and Application to GDP Forecasting. Dans: *15th International Conference on Discovery Science (DS'12)*. Lyon: Springer Berlin Heidelberg, pp. 22-36.

ALQUIER, P. (2010). An Algorithm for Iterative Selection of Blocks of Features. Dans: *21st International Conference on Algorithmic Learning Theory (ALT'10)*. Caberra: Springer Berlin Heidelberg, pp. 35-49.

### Préfaces de revue

ALQUIER, P. (2020). Approximate Bayesian Inference. *Entropy*, 22(11), pp. 1272.

### Presse

ALQUIER, P. 2023. *ChatGPT*. Mars.

## AUTRES ACTIVITES DE RECHERCHE

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### Co-direction d'une revue

Depuis 2022 Transactions of Machine Learning Research

Depuis 2020 Journal of Machine Learning Research

### Membre d'un comité de lecture

2020 - 2022 Entropy