

Oliver Grabinski

CONTACT INFORMATION	Ch. de la Dauphine 20 1291 Commugny Switzerland	oliver@grabinski.ch oliver.grabinski.ch +41 76 822 44 20
EDUCATION	M.S., Mathematics , EPFL, Switzerland Master with focus on statistics. Selected classes: Bayesian computation, biostatistics, computational finance, robust and nonparametric statistics, statistical machine learning, statistical theory, stochastic simulations. Master Thesis Advisor: Prof. Stephan Morgenthaler Thesis Title: <i>Statistical applications of Gaussian processes</i> Summary: <i>Theoretical understanding of Gaussian processes was combined with applications focused on forecasting financial data (volatility), and outlier detection (e.g. fraudulent financial activity). Connections between Gaussian processes and neural networks were also reviewed.</i>	July 2019
	B.S., Mathematics , EPFL, Switzerland Bachelor Project Advisor: Prof. Stephan Morgenthaler Project Title: <i>Privacy attacks and the differential privacy framework</i>	July 2017
TEACHING EXPERIENCE	Teaching Assistant , EPFL, Switzerland MATH-474, Statistics for Genomic Data Analysis MATH-493, Applied Biostatistics	Spring 2019 Spring 2019
RESEARCH INTERESTS	Statistical modeling: Gaussian processes, time series, spatial statistics, Bayesian statistics. Machine learning applications <i>e.g.</i> in finance, life sciences. Computational mathematics: low-rank approximations.	
SKILLS	Programming —R, Python, MATLAB, Julia. Knowledge of C/C++, VBA, SQL, Bash; LaTeX, HTML, CSS; Office suite. Languages —French, English, Polish (native proficiency), and German (limited working proficiency, B2).	
REFERENCE	Stephan Morgenthaler Full Professor, Chair of Applied Statistics EPFL, Switzerland stephan.morgenthaler@epfl.ch , +41 21 693 42 32	
MISCELLANEOUS	Date and place of birth —17 July 1994, Baden, Switzerland. Nationality —Swiss. Availability —Immediate.	