Education

Oct. 2016 – Sept. 2020 University of Oxford – Oxford, UNITED KINGDOM

Dphil in Statistics under the supervision of Prof. Caron

Research: Bayesian Nonparametrics, Network analysis, Power law models, Privacy

preserving methods.

Master: Mathematiques, vision et apprentissage (MVA),

Master degree in machine learning and applied Mathematics.

Sept. 2015 – June 2016 ENSAE (Paris Graduate School of Economics, Statistics and Finance)

Master degree in statistics and economics,

Specialisation in Data Science.

Diplome d'ingenieur (Master level), Specialisation in Applied Mathematics.

Aug. 2010 - July 2012 Lycée Privé Sainte-Geneviève - Versailles, FRANCE

Selective 2-year post high school studies (« classes prépa ») leading to a competitive

nationwide entry examination to engineering schools.

Experience

Sept. 2019 – Aug. 2020 Research internship (Amazon research, AWS forecasting team) – Berlin

Design and implement anomaly detection models at the intersection of Bayesian

Machine Learning and Deep Learning. Full time until Dec. 2019 then part time.

Dec. 2016 – Feb. 2019 Teaching assistant and Class tutor – Oxford

Computational Statistics (SB1b) and Statistical machine Learning (SB2b). Department

of Statistics, University of Oxford.

May 2016 – Oct 2016 Research internship (AXA Global direct, R&D team) – Paris

- Designed and implemented a spatial smoothing model with penalised GP

- Implemented an algorithm for stochastic optimisation of mixtures of smooth and non

smooth functions.

Apr. 2015 – July 2015 Research internship – Oxford University, Department of Statistics

Developed an algorithm to solve the tensor completion problem with application to

image reconstruction.

Sept. 2013 – Apr. 2015 Data mining & Data compression (NellArmonia, medium-sized Business Intelligence

company) – Paris

Team project to research and implement effective compression algorithms for large databases and data mining tools: clustering, events detection and prevision.

Skills

Languages French, Arabic (Native speaker), English (proficient), Spanish (Intermediate)

Programming Python, Julia, Matlab, Java, Caml.

Scholarships

- Clarendon scholarship: Awarded to the top 3% of graduate students across all disciplines at the University of Oxford, full funding for PhD studies.
- Eiffel scholarship program for excellence (French Ministry of Foreign Affairs): Awarded to foreign students with outstanding academic performance, full funding for engineering studies.
- « Bourse d'excellence Major » (French government): Awarded to foreign students with outstanding academic performance, full funding for « prépa » studies.

- 2020 F. Ayed, M. Battiston, F. Camerlenghi, An Information Theoretic approach to Post Randomization Methods under Differential Privacy, Statistics and Computing (to appear).
- 2020 F. Ayed, L. Stella, T. Januschowski, J. Gasthaus, **Anomaly Detection at scale: the case for deep distributional time series models,** *under conference review.*
- **2020** F. Ayed, M. Battiston, G. Di Benedetto, **DP²: Dirichlet Processes for Differential Privacy**, under conference review.
- **2019** F. Ayed, J. Lee, F. Caron, **Beyond the Chinese restaurant and Pitman-Yor processes: Statistical models with double power-law behavior**, *ICML 2019*, *long oral presentation*.
- **2019** F. Ayed, F. Caron, **Nonnegative Bayesian nonparametric factor models with completely random measures for community detection**, *under journal review*.
- **2019** F. Ayed, M. Battiston, F. Camerlenghi, S. Favaro, **Consistent estimation of the missing mass for feature models**, *under journal review*.
- F. Ayed, M. Battiston, F. Camerlenghi, S. Favaro, **On consistent and rate optimal estimation of the missing mass**, *under journal review*.
- **2018** F. Ayed, M. Battiston, F. Camerlenghi, S. Favaro, **A Good-Turing estimator for feature models**, *Electronic Journal of Statistics 2019*.

Conferences

- **June 2019 Double power-law models with completely random measures**, Contributed Talk, 12th conference on Bayesian nonparametrics, Oxford.
- Dec. 2018 Nonnegative Bayesian nonparametric factor models with completely random measures, Invited Talk, 11th International Conference of the ERCIM WG on Computational and Methodological Statistics, Pisa
- **June 2018 Bayesian Nonparametric Poisson factorization**, Poster presentation, *ISBA world meeting*, Edimburgh

References

Available upon request