JULIEN AUBERT

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RESEARCH INTERESTS

I am a PhD student in Applied Mathematics under the supervision of Patricia Reynaud-Bouret and Luc Lehéricy, at the Université Côte d'Azur, where I am part of the J. A. Dieudonné laboratory. My research focuses on non-asymptotic statistical estimation methods for non-stationary data with applications to model selection in bandits algorithms. The objective is to establish a theoretical framework for fitting cognitive models to learning data of an individual.

EDUCATION

Université Côte d'Azur - PhD in Statistics, Machine LearningOct 20Estimating the learning process of the brainResearch interests: Statistics, Reinforcement learning, Cognition; online learning, bandiasymptotic model selection.Oct 20	221 - Dec 2024 ts theory, non-
University of Oxford - MSc in Mathematical Sciences (OMMS)2020 - 2021Academic courses: Advanced Simulation Methods, Advanced Topics in Statistical Machine Learning, Algorithmic Foundations of Learning, Bayes Methods, Continuous Optimization, Graphical Models, Stochastic Differential Equations, Stochastic Models in Mathematical Genetics.	
Ecole CentraleSupélec - Engineering degree 2018 - 2021 Academic courses: Mathematics, Computer Science, Machine Learning, Quantum Physics, Electromagnetism, Mechanics, Economics, Urbanism.	
Université Paris-Saclay, Orsay - MSc in Pure Mathematics Academic courses: Probabilities, Distributions, Statistics, Cryptology.	2019 - 2020
Université Paris-Saclay, Orsay - Bachelor in Pure Mathematics	2018 - 2019
Lycée Louis Le Grand, Paris - Preparatory classes	2015 - 2018
Lycée Louis Le Grand, Paris Scientific Baccalaureate	Jun 2015

RESEARCH PROJECTS/PUBLICATIONS

Julien Aubert, Christelle Jozet, Louis Kohler, Luc Lehéricy, Patricia Reynaud-Bouret. Learning behaviors of octopus and cuttlefish in an episodic-like task: an algorithmic point of view Ongoing work, 2024

Julien Aubert, Louis Kohler, Luc Lehéricy, Giulia Mezzadri, Patricia Reynaud-Bouret. Learning how contextual bandits learn. Submitted, 2024

Julien Aubert, Luc Lehéricy, Patricia Reynaud-Bouret. General oracle inequalities for a penalized loglikelihood criterion based on non-stationary data. Submitted, 2024

Julien Aubert, Luc Lehéricy. Exponential inequalities for suprema of processes with stochastic normalization. **Preprint**, 2024. URL: https://hal.univ-cotedazur.fr/hal-04526484

Julien Aubert, Luc Lehéricy, Patricia Reynaud-Bouret. On the convergence of the MLE as an estimator of the learning rate in the Exp3 algorithm. 39th International Conference on Machine Learning (ICML), 2023. URL: https://proceedings.mlr.press/v202/aubert23a.html

EXPERIENCE

Université Côte d'Azur — Teaching Assistant in Probability for 3rd year Bachelor students (64 h/year) — 2021 - 2024

Université Côte d'Azur — Reviewer for AISTATS 2024

Private lessons in mathematics for undergraduate students — since 2018

CentraleSupélec — Teaching Assistant — 2019 - 2020 Courses taught: Convergence, Integration, Probability, Partial Differential Equations

Doc'vélos — Assistant in a bike workshop — June 2019 - August 2019/ June 2020/ September 2020

CentraleSupélec — Examiner at the French Tournament for Young Mathematicians $(TFJM^2)$ — summer 2019

SKILLS

Programming languages: R, Python, LATEX — ggplot2, numpy, pandas, beamer, TikZ.

Languages: French (native), English (fluent, TOEFL iBT score in 2020: 112/120), Italian (beginner).

Communication: Effective oral communication skills, ability to exchange ideas in an interdisciplinary environment.

ASSOCIATIONS

CentraleSupélec — Captain of the football team — 2018 - 2020

Pitray Olier – Regional football championship – 2018 - 2021

HOBBIES

Cycling, Football, Hiking, Running

Handworks, Bicycle restoration