
CONTACT	School of Economics, UNSW Business School UNSW Sydney Sydney NSW 2052	+61 417 748 153 www.robsalomone.com r.salomone@unsw.edu.au
CITIZENSHIP	Australian	
RESEARCH INTERESTS	My primary research interests lie in the development of computational methodology at the intersection of statistics and machine learning, with a focus on improved inference techniques (e.g., Markov chain Monte Carlo, sequential Monte Carlo, and variational approximations). More broadly, I am interested in all aspects of methodology in Bayesian statistics and probabilistic machine learning.	
PROFESSIONAL APPOINTMENTS	UNSW Sydney Business School <i>Postdoctoral Research Fellow</i> Supervisor: Prof. Robert Kohn	Jan 2019–
	The University of Queensland School of Mathematics and Physics <i>Postdoctoral Research Fellow</i> Supervisor: Prof. Dirk Kroese	Aug 2018–Jan 2019
EDUCATION	Ph.D. in Statistics The University of Queensland, Australia. Dissertation: <i>Advances in Monte Carlo Methodology</i> Advisor: Prof. Dirk Kroese	2015–2018
	B.Sc. (Hons.) in Mathematics The University of Queensland, Australia. First Class Honours. Thesis: <i>Splitting Methods for Rare-Event Estimation and Counting Problems</i> Advisor: Prof. Dirk Kroese	2010–2015
REFEREED PUBLICATIONS	<ol style="list-style-type: none"> 1. Salomone, R., Quiroz, M., Kohn, R., Villani, M., and Tran, M.N. (2020), <i>Spectral Subsampling MCMC for Stationary Time Series</i>. ICML 2020. Accepted. 2. Hodgkinson, L., Salomone, R., and Roosta, F. (2020), <i>Implicit Langevin Algorithms for Sampling from Log-concave Densities</i>, Journal of Machine Learning Research. Accepted, with minor revision (revision now submitted). 3. Botev, Z.I., Salomone, R., Mackinlay, D. (2019), <i>Fast and accurate computation of the distribution of sums of dependent log-normals</i>, Annals of Operations Research, 280:19-46. 4. Laub, P.J., Salomone, R., Botev, Z.I. (2019), <i>Monte Carlo estimation of the density of the sum of dependent random variables</i>, Mathematics and Computers in Simulation 161, 23-31. 5. Salomone, R., Vaisman, R., and Kroese, D.P. (2016). <i>Estimating the Number of Vertices in Convex Polytopes</i>, Proceedings of the Annual International Conference on Operations Research and Statistics, ORS 2016, 1-10. 	

COMPLETED MANUSCRIPTS	<p>6. Hodgkinson, L., Salomone, R., and Roosta, F., <i>The reproducing Stein kernel approach for post-hoc corrected sampling</i>. arXiv:2001.09266.</p> <p>7. Salomone, R., South, L.F., Johansen, A.M., Drovandi, C.C., and Kroese, D.P.. <i>Unbiased and Consistent Nested Sampling via Sequential Monte Carlo</i>. arXiv:1805.03924</p>
OTHER AUTHORSHIP	D.P. Kroese, Z.I. Botev, T. Taimre, R. Vaisman, and Salomone, R. , Solutions Manual for <i>Data Science and Machine Learning: Mathematical and Statistical Methods</i> .
TEACHING (LECTURING)	<p>Lecturer, Analysis of Scientific Data (STAT1201) 2017 The University of Queensland</p> <p style="padding-left: 2em;">- Overall Teaching Evaluation Score: 4.81/5 (Approx. 100 Enrolments, 26 Student Evaluations)</p> <p>Guest Lecturer, Advanced Analysis of Scientific Data (STAT1301) 2015 The University of Queensland</p>
TEACHING (TUTOR)	Tutor (Teaching Assistant) 2012–2018 The University of Queensland
WORKSHOPS	- <i>Automatic Differentiation: Theory and Practice</i> (half day). Australian Centre of Excellence for Mathematical and Statistical Frontiers (ACEMS) Retreat, Adelaide, 31st October 2019.
INVITED TALKS	<p>- <i>Personal Career Talk</i>, Statistical Society of Australia: Careers and Networking Event, Sydney, October 2019.</p> <p>- <i>Implicit Langevin Algorithms for Sampling from Log-concave Densities</i>, 12th International Conference on Monte Carlo Methods and Applications (MCM2019), Sydney, July 2019.</p> <p>- <i>An Introduction to Stein Kernels</i>, ACEMS Workshop: Advances and Challenges in Monte Carlo Methods, Brisbane, 30th November, 2018.</p>
CONTRIBUTED TALKS	<p>- <i>Spectral Subsampling MCMC for Stationary Time Series</i>, International Conference on Machine Learning (ICML) 2020.</p> <p>- <i>Estimating the Number of Vertices in Convex Polytopes</i>, Annual International Conference on Operations Research and Statistics, Singapore, January 2016.</p>
PROFESSIONAL SERVICE	<p>Referee</p> <p>- Annals of Statistics</p> <p>- Journal of Computational and Graphical Statistics</p> <p>- Statistics and Computing</p> <p>- Australian & New Zealand Journal of Statistics</p>

Program Committee Member & Referee

- 29th International Joint Conference on Artificial Intelligence and the 17th Pacific Rim International Conference on Artificial Intelligence (IJCAI-PRICAI-2020)
- 28th International Joint Conference on Artificial Intelligence (IJCAI-19)

Seminar Organization

- Founder and Organizer — UNSW Computational Statistics and Machine Learning Reading Group (2019–).
- Founder and Organizer — University of Queensland Machine Learning Reading Group (2017–2018).

Outreach

- Facilitator — UNSW Data Science Work Experience (2019) for high school students (2 days).

PROGRAMMING SKILLS

Python (Advanced), R, MATLAB

MACHINE LEARNING FRAMEWORKS

PyTorch, Pyro (Contributor), Stan

HIGH PERFORMANCE COMPUTING

Lead Chief Investigator
NCI (National Computing Infrastructure) Project jz21

AWARDS & FUNDING

- University of Queensland Award for Tutoring Excellence 2017
- ACEMS Three Minute Thesis and Poster Competition (Winner)
Prize: \$2000 research funding 2016
- ACEMS PhD Scholarship Top-Up (\$2500 p.a.) 2016–2018