

# Alexandre Lecestre

## Curriculum vitæ

*Postdoctoral researcher in Statistics and Machine Learning*

### EXPERIENCE

#### RESEARCH

- Since 09/2024 **Postdoctoral Researcher**, *UMR MISTEA - INRAE Montpellier*  
Advised by Nicolas Verzelen.
- 09/2019–12/2023 **Doctoral Researcher**, *DMATH - University of Luxembourg*  
Supervisor: Yannick Baraud  
Thesis title: Robust estimation for possibly dependent observations: *application to mixture and hidden Markov models*.
- 03/2019–07/2019 **Research Internship**, *UR BioSP - INRAE Avignon*  
Supervisor: Edith Gabriel.  
Object of Study: Estimation of the conditional intensity of a point process.
- 10/2018–02/2019 **Research Internship**, *LJAD – Université Côte d'Azur*  
Supervisor: Yannick Baraud.  
Object of Study:  $\rho$ -estimation in a dependent framework.
- 04/2018–07/2018 **Master thesis**, *UMR MISTEA - INRAE Montpellier*  
Supervisor: Nicolas Verzelen.  
Object of study: Statistical analysis of inventory data.
- 05/2017–07/2017 **Internship**, *STOR-i - Lancaster University*  
Supervisor: Paul Fearnhead.  
Object of Study: Quasi-stationary distributions.
- 05/2016–06/2016 **Internship**, *IMT - Université Paul Sabatier*  
Supervisor: Jean-Michel Loubes.  
Object of Study: A convergence theorem with respect to the Wasserstein metric.

#### TEACHING

- Winter semester 2023/2024 **Teaching Assistant**, *Bachelor in Mathematics*, University of Luxembourg  
*Structures mathématiques* (basic algebra).
- Winter semester 2022/2023 **Teaching Assistant**, *Bachelor in Mathematics*, University of Luxembourg  
*Structures mathématiques* (basic algebra).
- Winter semester 2021/2022 **Teaching Assistant**, *Bachelor in Mathematics*, University of Luxembourg  
Analysis 1.
- Winter semester 2020/2021 **Teaching Assistant**, *Bachelor in Mathematics*, University of Luxembourg  
Analysis 1.
- Summer semester 2019/2020 **Teaching Assistant**, *Bachelor in Mathematics*, University of Luxembourg  
Analysis 2.

## OTHER

2021–2023 **PhD Representative**

I was one of the PhD representatives for two years. The representatives are in charge, among other things, of the organization of the PhD Away Days.

Winter semester **Tutoring**

2019/2020 I took part in the “Math Forge” program of the University of Luxembourg.

---

## EDUCATION

2023 **Ph.D. in Mathematics and Applications**

University of Luxembourg

2019 **École Normale Supérieure de Lyon Diploma**

2018 **Master of Science in Mathematics**

Master 2 Mathematics of randomness (probability and statistics).  
Université Paris-Saclay, France.

2016 **Bachelor of Science in Mathematics**

Université Claude Bernard Lyon 1, France.

2015–2019 **Student at École Normale Supérieure de Lyon**

2013–2015 **Prep school (Classes Préparatoires aux Grandes Écoles)**

Lycée Chateaubriand, Rennes, France.

2013 **Scientific Baccalauréat**

Lycée Montesquieu, Le Mans, France.

---

## PUBLICATIONS AND PREPRINTS

- Robust estimation in finite mixture models, A. Lecestre  
ESAIM Probability & Statistics, 27 (2023) 402-460.  
<https://doi.org/10.1051/ps/2023004>
- Robust estimation for ergodic Markovian processes, A. Lecestre  
Preprint arXiv:2307.03666. Submitted to *IEEE Transactions on Information Theory*.  
<https://doi.org/10.48550/arXiv.2307.03666>

---

## PRESENTATIONS

- 12/2023 **2023 IMS International Conference on Statistics and Data Science (ICSIDS), Lisbon, Portugal**  
Talk: “Robust estimation for mixing Markovian processes”.
- 09/2023 **23rd European Young Statisticians Meeting, online**  
Talk: “Robust estimation in finite state space hidden Markov models”.
- 05/2023 **International Conference on Robust Statistics - 2023, Toulouse, France**  
Talk: “Robust estimation for Markovian mixing processes”.
- 10/2022 **PhD Away Days – BiLux 2022, Milan, Italy**  
Talk: “Introduction to statistical hypothesis testing”.
- 08–09/2022 **StatMathAppli, Fréjus, France**  
Talk: “Robust estimation in finite state space hidden Markov models”.

- 06/2022 **IMS Annual Meeting**, *London, UK*  
Talk: "Robust estimation in finite state space hidden Markov models".
- 06/2022 **ISNPS2022**, *Paphos, Cyprus*  
Talk: "Robust estimation in finite state space hidden Markov models".
- 03/2022 **Statistics team seminar**, *LMO, Orsay, France*  
Talk: "Robust estimation in hidden Markov models".
- 06/2021 **MHC2021 (Mixtures, Hidden Markov Models and Clustering)**, *Orsay, France (online)*  
Poster: "Robust estimation in finite Mixture models".
- 10/2020 **SanDAL Winter School on Mathematical Statistics**, *Belval, Luxembourg (online)*  
Talk: "Robust Estimation in Finite Mixture Models".
- 10/2021 **PhD Away Days**, *Strasbourg, France*  
Talk: "Central Limit Theorems".
- 03/2021 **PhD Seminar**, *Belval, Luxembourg (online)*  
Talk: Introduction to Robust Statistics
- 10/2020 **PhD "Away" Days**, *Belval, Luxembourg (online)*  
Talk: "Test Theory".
- 10/2019 **PhD Away Days**, *Bordeaux, France*  
Talk: "Maximum Likelihood Estimation".

## EVENTS ATTENDED

- 07/2022 **3-Day Meeting of Statisticians in Paris**, *Institut Henri Poincaré, Paris*
- 07/2021 **International Conference on Statistics and Related Fields**, *Belval, Luxembourg (online)*
- 10/2020 **Workshop on Data Science**, *Belval, Luxembourg*
- 09/2019 **StatMathAppli**, *Fréjus, France*

## REFEREE WORK

Referee for *Annales de l'Institut Henri Poincaré, Probabilités et Statistiques* (x1).

## LANGUAGES

- French Mother Tongue.
- English Fluent (Grade C at the Cambridge Advanced Exam, equivalent to level C1).
- Spanish Level B2.