

# Michelangelo Conserva

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Office address: second floor, Empire House, 67-75 New Rd, London E1 1HH, United Kingdom  
Interest: machine learning, reinforcement learning, Bayesian inference  
Contacts: Personal webpage [!\[\]\(c8d96c8885d3000a912c2582004aed63\_img.jpg\)](#) GitHub [!\[\]\(3ad821e3ca7dd4cb7003e9c8d982e254\_img.jpg\)](#) LinkedIn [!\[\]\(177bde115c7ebbeffa559d05eea9e94b\_img.jpg\)](#)

## Professional experience

Short and medium-term predictive models for famine risk estimation

**Research intern at Google Research**, Kenya

Supervisor: Aisha Walcott Bryant

June 2023 - Oct 2023

## Selected publications

Posterior Sampling for Deep Reinforcement Learning

R. Sasso, **M. Conserva**, and P. Rauber

ICML 2023

Markov Decision Processes Hardness: Theory and Practice [!\[\]\(d3102649f02e825ddb76dc3de0190154\_img.jpg\)](#)

**M. Conserva** and P. Rauber

NeurIPS 2022

Recurrent Neural-Linear Posterior Sampling for Non-Stationary Contextual Bandits [!\[\]\(b4eeff342f60cc7bcd67d869b4fedca2\_img.jpg\)](#)

A. Ramesh, P. Rauber, **M. Conserva**, and J. Schmidhuber

Neural Computation 2022

The Graph Cut Kernel for Ranked Data [!\[\]\(56549452e01ca28bdf2500ced9653143\_img.jpg\)](#)

**M. Conserva**, M. Deisenroth, and K. S. S. Kumar

Transactions on Machine Learning Research 2022

## Education

Ph.D. in **Computer Science**, Queen Mary University of London, UK

2020-2024

Supervisor: P. Rauber

MSc in **Computational Statistics and Machine Learning**, UCL, UK

2019-2020

Supervisors: Marc Deisenroth and Sesh Kumar      Grade: *Distinction*

BSc in **Statistics, Economics and Finance**, Sapienza, Italy

2016-2019

Supervisor: Anna Conte

Grade: *110 cum laude*

## Awards

*G-Research Spring into Quant Finance 2023*

A week-long residential programme

*G-Research grant for early career researchers* [!\[\]\(8891837fe1b5b26680f2ee7b0ea5318e\_img.jpg\)](#)

Travel grant for the NeurIPS 2022 conference

*NeurIPS 2022 Scholar Award*

Travel grant for the NeurIPS 2022 conference

*EPSRC PhD scholarship*

Scholarship covering tuition and stipend

## Extra-curricular activities

*Nuffield Research Placement*. Mentoring a high school student from disadvantaged background

2021

Volunteering at the food charity "Giovani Tiburtini" to help the homeless community in Rome

2016-2017

*Giochi di Anacleto*, high school physics Olympics classified 1<sup>st</sup> in 2014 and 3<sup>rd</sup> in 2015

High school math Olympics classified 1<sup>st</sup> in 2015

## Skills

*Programming languages*. Advanced: Python. Intermediate: R, Matlab, Java. Novice: C++, C

*Python libraries*. Pytorch, Tensorflow, Jax, Scipy, Pandas, scikit-learn, Matplotlib, NetworkX

*Languages*. English and Italian.