Ioannis Zachos

a.k.a. Yannis

EU Settled Status Cambridge, UK

% Website in LinkedIn **○** GitHub

Athens, GR

05/2024

09/2020

06/2017 -08/2017

Cambridge, UK 10/2019 -

Coventry, UK

I am passionate about devising Statistical and Probabilistic Machine Learning algorithms for industry-relevant Research & Development. I have over six years of Research and Commercial experience in Finance, Commerce, Transport, Environment, and Biology. My PhD research focuses on eliciting individual agent dynamics from aggregate data using Markov Bases, Markov Chain Monte Carlo, and Physics-informed ML.

EDUCATION

Cambridge, UK University of Cambridge PhD Computational Statistics and Machine Learning. Supervisors: Prof. Mark Girolami, Prof. Theodoros Damoulas. 11/2020 - Publications: NeurIPS 2024, Stat 2024. Present

Thesis: Probabilistic Inference in Agent-Based Models: Advancements in Population Synthesis and Simulation.

University of Cambridge MRes Future Infrastructure & Built Environment (Distinction). Cambridge, UK Courses: Computational Statistics and Machine Learning 10/2019 -(83%), Research Methods (79%). 08/2020

University of Warwick BSc Data Science (1st class honours). Coventry, UK Courses: Machine Learning (73%), Mathematical Statistics 10/2015 -(79%), Linear Statistical Modelling (77%), Topics in Data 07/2018

Science (82%), Artificial Intelligence (72%).

International Baccalaureate (39/45 - top 7% globally). Salonika, GR Anatolia College • Courses: Physics (7/7), Mathematics (6/7), Business 09/2013 -Management (6/7), Extended essay on stock price 07/2015 forecasting using Statistics (35/36).

SKILLS & TOOLS

Python ($\approx 10^5$ lines), R, SQL, Java ($\approx 10^4$ lines), C, Matlab ($\approx 10^3$ lines each). Coding Languages: Libraries: numpy, pandas, PyTorch, TensorFlow, sklearn, xarray, PyMC3.

Amazon Web Services, Google Cloud Platform, PostgreSQL, MvSQL. Cloud, Databases & Big Data:

Geographic Information Systems, Git, Docker.

Bayesian Statistics, Probabilistic ML, Geospatial modelling, Deep Learning, Machine Learning & Markov Chain Monte Carlo, Physics-informed ML, Multi-agent systems. Artificial Intelligence:

COMMERCIAL EXPERIENCE

Cervest Ltd (acquired by Mitiga Solutions): Statistical Scientist. London, UK · Led the following research projects: 09/2018 -

 Change-point detection on climate-volatile geospatial data generating processes. 07/2019

 Sequential multinomial classification for assessing environmental resilience. Bayesian models for spatio-temporal satellite image and weather data fusion.

Designed and developed data acquisition infrastructures using Python (~10TB datasets).

• Engaged with clients and investors to facilitate science communication.

Eurobank Private Bank Luxembourg: Investment Advisory Intern.

 Derived optimal portfolios using efficient frontier theory with diversification and volatility 06/2018 constraints using R. 08/2018

Designed, developed, and deployed a web application for portfolio management.

iQom Ltd (acquired by Epsilon Net): Data Analyst Intern.

Salonika, GR Performed exploratory data analysis of customer relationship management data using R 08/2016 and communicated results to management. 09/2016

Modelled call arrival times using homogeneous Poisson processes.

AWARDS & HONOURS

Full scholarship (tuition + stipend) co-sponsored by Arup and EPSRC. Cambridge, UK • Awarded for MRes + PhD studies at the University of Cambridge. 10/2019 -

Commendation Letters in 2/3 course components.

Awarded for outstanding performance in MRes course.

Summer research project award (1000 £).

• Awarded for outstanding performance in Mathematical Statistics exam.

Merit-based tuition scholarship (10.000 €).

Salonika, GR 09/2013 - Awarded for academic excellence and performance in Mathematics & English exams. 06/2015

Honour in Mathematics. • Awarded by Hellenic Mathematics Society for performance in nationwide competition.	Salonika, GR 09/2013 – 05/2013
RESEARCH EXPERIENCE	
Generating origin-destination matrices in neural spatial interaction models. Lead author of paper accepted in NeurIPS 2024 (Python code). • Introduced efficient framework for generating origin-destination matrices leveraging Neural Stochastic Differential Equations (optimisation) and Markov Bases (sampling).	Cambridge, UK 08/2023 – 10/2024
Table inference for combinatorial origin-destination choices in agent-based population synthesis. Lead author of paper published in Stat 2024 (Python code). • Proposed Markov Chain Monte Carlo algorithm to explore the discrete combinatorial space of origin-destination matrices and their continuous physics-driven representation.	Cambridge, UK 09/2021 – 07/2023
Model assessment of constitutive laws in traffic conservation laws. First year project supervised by Prof. Mark Girolami (Python code). • Estimated Bayes factors of constitutive laws embedded in traffic flow partial differential equations (PDEs) using thermodynamic integration.	Cambridge, UK 10/2020 – 08/2021
Stochastic modelling of urban travel demand: A <i>Bayesian</i> inverse problem perspective. MRes Thesis supervised by Prof. Mark Girolami (79%, Python code). • Implemented Metropolis-Hastings, Hamiltonian Monte Carlo and Annealed Importance Sampling schemes to sample from a doubly intractable posterior distribution.	Cambridge, UK 05/2020 – 08/2020
 Bayesian hydrological modelling of road rainfall run-off. Research project supervised by Prof. Mark Girolami (80%, Python code). Developed probabilistic hydrological model comparison and prediction framework using Sequential Monte Carlo. Collaborated with National Highways company executives to identify project scope and communicated results to them. 	Cambridge, UK 10/2019 – 01/2020
 Bayesian online change-point detection for time series segmentation and forecasting in non-stationary point processes. Bachelor thesis supervised by Prof. Theodoros Damoulas (79%). Developed framework for change-point detection in discrete point processes. 	Coventry, UK 01/2018 – 05/2018
 Nuclei detection and segmentation from cell images. Machine learning project based on Kaggle competition (84%). Trained multi-layer perceptron and convolutional neural network and compared against heuristic techniques such as Watershed image segmentation. Performed data augmentation to achieve translation and rotation-invariance. 	Coventry, UK 01/2018 – 04/2018
Summarising large binary sequences for RNA editing. Summer research project supervised by Prof. Anastasia Papavasiliou. • Leveraged the theory of rough paths to compute signatures of binary representations of RNA sequences using R and Python.	Coventry, UK 06/2017 – 08/2017
LEADERSHIP ROLES	
 University of Cambridge Hellenic Society: Captain of Basketball team. Secured 600 € sponsorship from DeepSea, organised networking events and led the team. 	Cambridge, UK 10/2024 – 05/2024
 Annual Future Infrastructure & Built Environment Conference: Lead organiser. Attracted 50 attendees of which 95% rated their experience as positive and 90% said they would recommend this conference to colleagues. 	Cambridge, UK 09/2022 – 11/2022
 Judge Business School EnterpriseTECH: Team communicator. Developed unique value proposition for an air pollution prediction platform and pitched it to venture capitalists. 	Cambridge, UK 12/2019 – 03/2020
University of Warwick Statistics Department: Student Representative & Mentor. • Mentored students & liaised with staff to improve teaching quality and student support by collecting and discussing feedback.	Coventry, UK 10/2015 – 07/2018
 University of Warwick and Deutsche Bank: Team lead in software engineering project. Developed a real-time machine learning platform that detected anomalies in one million daily transactions of FTSE100 stocks and pitched our platform to company stakeholders. 	Coventry, UK 01/2017 – 04/2017