Ioannis Zachos

a.k.a. Yannis

Doctoral Researcher in Computational Statistics



I am passionate about constructing Statistical Machine Learning (SML) algorithms for industry-relevant Research & Development. My research focuses on eliciting individual agent dynamics from aggregate data using Markov Bases, Markov Chain Monte Carlo, and Physics-informed ML.

EDUCATION

Oct. 2019 - Present





CAMBRIDGE UNIVERSITY (CU): MRes + PhD fully funded by Arup and EPSRC. PhD in Computational Statistics supervised by Prof. Mark Girolami, Prof. Theo Damoulas, Dr. Gerard Casey.

- Thesis: Probabilistic ecological inference in agent-based modelling: Beyond mean-field approximations.
- Collaborated with Arup's City Modelling Lab.

MRes in Future Infrastructure & Built Environment. 2 Commendation Letters (77% overall).

- Thesis: Stochastic modelling of urban travel demand using Metropolis Hastings and Hamiltonian Monte Carlo (code).
- Courses: Computational Statistics and Machine Learning (83%).

Oct. 2015 - July 2018



WARWICK UNIVERSITY (WU): *BSc* Data Science. **1st class honours**.

Thesis supervised by Prof. Theo Damoulas.

- Thesis: Bayesian online change-point detection for time series segmentation and forecasting in non-stationary point processes (79%).
- Courses: Machine Learning (73%), Mathematical Statistics (79%), Linear Statistical Modelling (77%), Topics in Data Science (82%), Programming for Data Science (81%), Artificial Intelligence (72%).

Sep. 2013 - July 2015

Anatolia College: International Baccalaureate. 39/45 (top 7% globally).

- Awarded 10,000 € merit-based scholarship for academic excellence.
- Courses: Physics (7/7), Mathematics (6/7), Business Management (6/7), Extended essay on stock price forecasting using Statistics (35/36).

WORK EXPERIENCE

Sep. 2018 - July 2019

Cervest Ltd: Statistical Scientist.

- Research projects led:
 - Change-point detection on climate-volatile data generating processes.
 - Sequential multinomial classification for assessing environmental resilience.
 - Bayesian models for spatio-temporal image and sensor data fusion.
- Designed and developed data acquisition infrastructures using Python for use by the Data Science team.
- Engaged with clients and investors to facilitate science communication.

June - Aug. 2018

Eurobank Private Bank Luxembourg: Investment Advisory Intern.

- Designed, developed and deployed a web application for portfolio management.
- Derived optimal portfolios using efficient frontier theory with diversification and volatility constraints.

RESEARCH EXPERIENCE

Oct. 2020 - Aug. 2021

Arup, CU: Model assessment of constitutive laws in traffic PDEs.

Research project supervised by Prof. Mark Girolami, Dr. Gerard Casey.

 Computed Bayes factors of constitutive laws embedded in traffic flow partial differential equations (PDEs) using thermodynamic integration (code). Oct. 2019 - Jan. 2020 National Highways, CU: Bayesian hydrological modelling of road rainfall run-off.

Research project supervised by Prof. Mark Girolami (80%).

 Developed probabilistic hydrological model comparison and prediction framework using Sequential Monte Carlo (code).

• Collaborated with company executives to identify scope and present results.

Jan. - April 2018 Kaggle competition, WU: Detection and Segmentation of nuclei from cell images. Machine Learning project (84%).

- Trained Multi-layer Perceptron and Convolutional Neural Network and compared against Watershed image segmentation.
- Performed data augmentation to achieve translation and rotation-invariance.

June - Aug. 2017 Warwick University: Summarising large binary sequences for RNA editing.

Research project supervised by Prof. Anastasia Papavasiliou.

- **Awarded 1000£** for outstanding performance in Mathematical Statistics to research methods of summarising large binary sequences.
- Utilised theory of rough paths to compute signatures of binary sequences.

Jan. - April 2017 Deutsche Bank, WU: Anomaly detection of FTSE100 stocks.

Team leader on Software Engineering group project.

- Developed a real-time machine learning platform that detected anomalies in one million daily transactions.
- Pitched our platform to company stakeholders.

SELECTED PUBLICATIONS

Submitted to UAI 2024 Generating Origin-Destination Matrices in Neural Spatial Interaction Models (code).

Zachos, Girolami, Damoulas.

Stat 2024 Table Inference for Combinatorial Origin-Destination Choices in Agent-based Popu-

lation Synthesis (code). **Zachos**, Damoulas, Girolami.

SKILLS

Programming: Python ($\approx 10^5$ lines), R ($\approx 10^4$ lines), Java, C, Matlab ($\approx 10^3$ lines each).

Libraries: PyTorch, TensorFlow, numpy, PyMC3, OpenCV, sklearn, numba.

Cloud: Amazon Web Services (S3, EC2), Google Cloud Platform.

Databases: MySQL, PostGIS/PostgreSQL.

GIS: QGIS, Google Earth Engine API, SentinelHub API, GDAL.

Miscellaneous: Unix Shell Scripting, Git, Data Version Control, LATEX, R Shiny, Docker.

Languages: Greek (native), English (fluent).

LEADERSHIP ACTIVITIES

Oct. 2023 - Present Cambridge University Hellenic Society. Captain of Basketball team.

Secured 600 € company sponsorship and led the team.

Sep. 2022 - Nov. 2022 Annual Future Infrastructure & Built Environment Conference.

Co-lead organiser of a team of 10.

Attracted 50 attendees of which 95% rated their experience as positive and 90% said they would recommend this conference to colleagues.

Dec. 2019 - March 2020 Judge Business School EnterpriseTECH. Team communicator in a team of 5.

 Developed business case for an air pollution prediction platform and pitched it to potential investors.

Oct. 2015 - July 2018 Warwick University Statistics Dept. Student Representative, Mentor.

 Mentored students & liaised with staff to improve teaching quality and student support by collecting and discussing feedback.