ANDREAS MENTZELOPOULOS

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2016 - 2020

EDUCATION

Massachusetts Institute of Technology (MIT)2020 – pres. (2025)PhD Mechanical Engineering and Computation (pursuing).SM Computer Science (pursuing)2022 – pres.SM Mechanical Engineering2020 – 2022GPA: 4.9 / 5.0.

BSE Mechanical Engineering (minor in Mathematics)

BSE Naval Architecture & Marine Engineering

GPA: 3.86 / 4.00

RESEARCH INTERESTS

Deep Learning, Generative Modelling, Time-series Forecasting, ML in finance.

RELEVANT COURSEWORK (MIT)

University of Michigan - Ann Arbor

Machine Learning: Machine Learning (6.7900), Deep Learning (6.S898), Parallel Computing & Scientific Machine Learning (6.7320), Computer Vision (6.8301), Nonlinear Optimization (6.7220), Intro to Machine Learning (6.036). **Mathematics:** Numerical Methods for Partial Differential Equations (6.7330), Stochastic Systems (2.122), Numerical Fluid Mechanics (2.29), Dynamics (2.032), Marine Hydrodynamics (2.20).

Finance: Advanced Data Analytics and Machine Learning in Finance (15.S08), Financial Markets (15.433), Managerial Finance (15.041).

RESEARCH EXPERIENCE

Towing Tank & Stochastic Analysis and Nonlinear Dynamics Lab, MIT

09/2020 - pres.

Graduate Student Research Assistant, PI: Prof. Michael Triantafyllou, Prof. Themis Sapsis

- 1. **Time-series forecasting using deep-learning**: I am developing <u>digital twins</u> for risers long, flexible underwater pipelines vibrating constantly under the excitation of stochastic hydrodynamic loads. Given sparse noisy measurements, I am leveraging <u>transformers</u> (and other DL architectures) to model and continuously forecast the vibrations (nonlinear, nonstationary dynamics) in real time.
- 2. **Generative modeling for multivariate time-series**: I am leveraging generative-AI algorithms to synthesize instances of multivariate VIV time-series using <u>Wasserstein GANs (wGANs)</u>, <u>Variational Autoencoders (VAEs)</u>, and <u>Denoising-Diffusion probabilistic models (DDPMs)</u>.
- 3. **Generative modeling for high-resolution image synthesis**: I am leading LOBSTgER (Learning Oceanic Bioecological Systems Through gEnerative Representations), an effort dedicated to generating ultra-realistic high-resolution underwater images leveraging <u>latent diffusion models</u>.

SELECTED PUBLICATIONS (for full list reference google scholar)

- 1. **Mentzelopoulos, A.,** Fan, D., Sapsis, T., Triantafyllou, MS, "<u>Variational autoencoders and transformers for multivariate time-series generative modeling and forecasting: Applications to vortex-induced vibrations</u>". Ocean Engineering, 2024
- 2. **Mentzelopoulos, A.,** Prele, E., Fan, D., del Aguila Ferrandis, J., Sapsis, T., Triantafyllou, MS, "<u>Reconstructing Flexible Body Vortex-Induced Vibrations Using Machine-Vision and Predicting the Motions Using Semi-Empirical Models Informed with Transfer Learned Hydrodynamic Coefficients". Journal of Fluids and Structures, 2024</u>
- 3. **Mentzelopoulos, A.** Ferrandis, J.d.A., Rudy, S., Sapsis, T., Triantafyllou, M.S, Fan, D., "<u>Data driven prediction and study of vortex induced vibrations by leveraging hydrodynamic coefficient databases learned from sparse sensors</u>", Ocean Engineering, 2022.

WORK EXPERIENCE

CITIC Securities CLSA, Intern

06 - 08/2024

Interned for Quantitative Trading Strategies, at the New York, NY office. Worked on quantitative trading research and development.

- 1. Market neutral statistical arbitrage strategies using deep learning.
- 2. Model back-testing across various geographical locations including the US and Southeast Asia.
- 3. Trading software development and optimization.

MathWorks, Intern 06 – 08/2023

Interned for the Engineering Development Group, at the Natick, MA office. Worked on quality engineering of the simscape multibody and simscape fluids products.

- 1. Test suite development for the Gas, Moist Air, and Isothermal Liquid libraries.
- 2. Design and deployment of hydraulic and control components for the customer-facing forklift example (2024a).
- 3. Test suites for 10 simscape example models.

American Bureau of Shipping, Intern

06 - 08/2020

Worked for the Engineering Services Department, Offshore Equipment Group, at the Houston, Texas office.

- 1. Full engineering reviews for pressure vessel designs as per ASME Section VIII Div. 1.
- 2. Classification of BP's Mad Dog phase 2 Argos semi-submersible (reviewed 340+ drawings).
- 3. Allowable chemical cargo lists for 12 chemical tankers according the IBC Code effective January 2021.
- 4. Client correspondence.

HONORS & AWARDS

Onassis Foundation Scholarship, Onassis Foundation	12/2022
MathWorks Fellowship, MathWorks	09/2022
Society of Naval Architecture and Marine Engineering Award, Massachusetts Institute of Technology	05/2021
William M. Kennedy Scholarship, Society of Naval Architects & Marine Engineers	04/2021
MIT SMA2 Fellowship, Massachusetts Institute of Technology	09/2020
James B. Angell Scholar, University of Michigan	04/2020
Undergraduate Scholarship, Society of Naval Architects & Marine Engineers	07/2019
NA&ME Department Scholarship, University of Michigan	06/2019
Merit NA&ME Fellowship, University of Michigan	01/2019
ABS Scholarship, American Bureau of Shipping	05/2018
University Honors, University of Michigan	2016-2020
Dean's List, University of Michigan	2016-2020

SKILLS

Computer languages

Python (PyTorch), MATLAB, C++, Julia

Languages

Greek (native), English (fluent), German (Goethe-Zertifikat B1)