Ioannis Papageorgiou

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Signal Processing and Communications Laboratory Engineering Department, University of Cambridge Trumpington Street, Cambridge, CB2 1PZ

EDUCATION

 University of Cambridge, Ph.D. Information Engineering Thesis: Time series modelling and inference with Bayesian Context Trees Supervisor: Ioannis Kontoyiannis University of Cambridge, M.Eng. Information Engineering Honours pass with Distinction, Institution of Civil Engineers Baker Prize Project Title: Active Reinforcement Learning, Supervisor: Carl Rasmussen 	Oct 2018 – June 2023 Oct 2017 – June 2018
Athens-Psychico College, High School Diploma SCHOLARSHIPS & FUNDING	Oct 2008 – June 2014
EPSRC DTP Studentship Award Tuition fees and maintenance costs	Oct 2018 – March 2020
TAT Foundation Scholarship Tuition fees	Oct 2017 – June 2018
Cambridge Bursary Maintenance costs	Oct 2014 – June 2018
National Scholarship Programme Granted by the Isaac Newton Trust	Oct 2014
Awards	
Institution of Civil Engineers Baker Prize Awarded by the Engineering Department for academic excellence	July 2018
Townsend Scholarship Awarded by St. John's College for academic excellence	Oct 2015 – Oct 2018
College Prize, Wright Prize $(\times 2)$, Cargill Prize, Cunningham Prize Awarded by St. John's College for academic excellence	Oct 2015 – Oct 2018
High Achiever Award Highest subject mark in Europe for Edexcel GCE A-level Physics	Aug 2013

PUBLICATIONS

Journal papers

- I. Kontoyiannis, L. Mertzanis, A. Panotopoulou, I. Papageorgiou, and M. Skoularidou. Bayesian Context Trees: Modelling and exact inference for discrete time series. *Journal of the Royal Statistical Society: Series B (Statistical Methodology)*, 84(4):1287–1323, 2022.
- I. Papageorgiou and I. Kontoyiannis. Posterior representations for Bayesian Context Trees: Sampling, estimation and convergence. *Bayesian Analysis*, to appear, 2023, doi: https://doi.org/10.1214/23-BA1362.

Preprints

- I. Papageorgiou and I. Kontoyiannis. Truly Bayesian Entropy Estimation. Submitted, arXiv preprint arXiv:2212.06705, 2022.
- I. Papageorgiou and I. Kontoyiannis. The Bayesian Context Trees State Space Model: Interpretable mixture models for time series. Submitted, arXiv preprint arXiv:2106.03023, 2022.
- V. Lungu, I. Papageorgiou, and I. Kontoyiannis. Change-point Detection and Segmentation of Discrete Data using Bayesian Context Trees. Submitted, arXiv preprint arXiv:2203.04341, 2022.

Conferences (papers/talks)

- I. Papageorgiou and I. Kontoyiannis. Context-tree weighting for real-valued time series: Bayesian inference with hierarchical mixture models. In 2023 IEEE International Symposium on Information Theory (ISIT), 2023.
- I. Papageorgiou and I. Kontoyiannis. The Posterior Distribution of Bayesian Context-Tree Models: Theory and Applications. In 2022 IEEE International Symposium on Information Theory (ISIT), pp. 702–707, 2022.
- I. Papageorgiou, I. Kontoyiannis, L. Mertzanis, A. Panotopoulou, and M. Skoularidou. Revisiting context-tree weighting for Bayesian inference. In 2021 IEEE International Symposium on Information Theory (ISIT), pp. 2906–2911, 2021.
- V. Lungu, I. Papageorgiou, and I. Kontoyiannis. Bayesian Change-Point Detection via Context-Tree Weighting. In 2022 IEEE Information Theory Workshop (ITW), pp. 125–130, 2022.
- "Exact Bayesian inference with effective time series models based on context trees". **Plenary talk**. In 13th Workshop on Bayesian Inference in Stochastic Processes (BISP), Madrid, Spain, May 2023.
- "Modelling and inference for time series using Bayesian Context Trees". In *Greek Stochastics* μ' , Corfu, Greece, August 2022.
- "Bayesian mixture models for time series based on context trees". In 36th International Workshop on Statistical Modelling (IWSM), Trieste, Italy, July 2022.
- "Bayesian autoregressive mixture models based on context trees". In 42nd International Symposium on Forecasting (ISF), Oxford, UK, July 2022.
- "Modelling and inference for discrete time-series using Bayesian Context Trees". In *IMS Annual Meeting in Probability and Statistics*, London, UK, June 2022.

Software

• I. Papageorgiou, V. Lungu, and I. Kontoyiannis. R package BCT: "Bayesian Context Trees for Discrete Time Series." Available at: https://CRAN.R-project.org/package=BCT, version 1.1, November 2020; version 1.2, May 2022.

Master's thesis

• I. Papageorgiou. Active Reinforcement Learning. M.Eng. thesis, University of Cambridge, 2018.

PROFESSIONAL ACTIVITIES

- Reviewer, Journal of Machine Learning Research (JMLR)
- Reviewer, Statistics and Computing (STCO)
- Reviewer, Artificial Intelligence and Statistics (AISTATS)
- Reviewer, International Symposium on Information Theory (ISIT)

TEACHING ACTIVITIES

Supervisor, in third year courses of the Engineering Tripos	
• Information Theory and Coding	2018–present
• Statistical Signal Processing	2018-2020
Demonstrator	
• Data Analysis, a third year project of the Engineering Tripos	2019 - 2020
Marker	
• Full Technical Reports (FTR) for the third year course Information Theory	2018-2022

PROGRAMMING SKILLS

C++, Python, R, MATLAB

LANGUAGES

Greek (native), English (fluent)

PERSONAL INFORMATION

Date of birth: 1 July 1996 Nationality: Greek Email: ip307@cam.ac.uk, johnpapageorgiou96@gmail.com Web: https://www-sigproc.eng.cam.ac.uk/Main/IP307

References

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