Sergios Agapiou

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Citizenship: Cypriot
Date and place of birth: 7th May 1984, Nicosia, Cyprus

Research Interests: Problems at the interface of Differential Equations and Probability/Statistics. Bayesian nonparametric Statistics including but not limited to inverse problems: theoretical foundation, asymptotic performance of posterior distributions in the infinitely-informative data limit, design and analysis of sampling algorithms in high dimensions, unbiased estimation of posterior expectations.

Academic Positions

- 2019 present, Assistant Professor
 Department of Mathematics and Statistics, University of Cyprus
- 2015 2019, Lecturer
 Department of Mathematics and Statistics, University of Cyprus
- 2014 2015, Postdoctoral Research Fellow Department of Statistics, University of Warwick
 - Position under the EPSRC funded project Enabling Quantification of Uncertainty in Inverse Problems (EQUIP)
 - Supervisor: Professor Gareth Roberts
- 2013 2014, Postdoctoral Research Fellow Mathematics Institute, University of Warwick
 - Position under the ERC funded project Problems at the Applied Mathematics-Statistics interface (AMSTAT)
 - Supervisor: Professor Andrew Stuart

University Education

- 2013, PhD in Mathematics University of Warwick
 - Supervisor: Professor Andrew Stuart.
- 2010, MSc in Mathematics (Distinction) University of Warwick
 - Dissertation supervisor: Professor Andrew Stuart
- 2009, BSc in Applied Mathematical and Physical Sciences (First Class) National Technical University of Athens
 - University Medal for graduating top in School's class of 2009
 - Dissertation supervisor: Professor Spiros Argyros

Publications

A. In Refereed Journals

- S. Agapiou and A. Savva, Adaptive inference over Besov spaces in the white noise model using p-exponential priors, to appear in Bernoulli (accepted September 2023), preprint arXiv:2209.06045.
- S. Agapiou and S. Wang, Laplace priors and spatial inhomogeneity in Bayesian inverse problems, to appear in Bernoulli (accepted October 2022), preprint arXiv:2112.05679.
- S. Agapiou and P. Mathé, Designing truncated priors for direct and inverse Bayesian problems, Electronic Journal of Statistics 16(1) (2022) 158-200
- S. Agapiou, M. Dashti and T. Helin, Rates of contraction of posterior distributions based on p-exponential product priors, Bernoulli 27(3) (2021) 1616-1642
- S. Agapiou, A. Anastasiou, A. Baxevani, T. Christofides, E. Constantinou, G. Hadjigeorgiou, C. Nicolaides, G. Nikolopoulos and K. Fokianos, Modeling the first wave of Covid-19 pandemic in the Republic of Cyprus, Scientific Reports 11 (2021) 7342
- S. Agapiou, M. Burger, M. Dashti and T. Helin, Sparsity-promoting and edge-preserving maximum a posteriori estimators in non-parametric Bayesian inverse problems, Inverse Problems 34(4) (2018) 045002
- S. Agapiou, G. O. Roberts and S. J. Vollmer, Unbiased Monte Carlo: posterior estimation for intractable/infinite-dimensional models, Bernoulli 24(3) (2018) 1726-1786
- S. Agapiou, O. Papaspiliopoulos, D. Sanz-Alonso and A. M. Stuart, Importance Sampling: intrinsic dimension and computational cost, Statistical Science 32(3) (2017) 405-431

- S. Agapiou, J. M. Bardsley, O. Papaspiliopoulos and A. M. Stuart, Analysis of the Gibbs sampler for hierarchical inverse problems, SIAM/ASA Journal on Uncertainty Quantification 2(1) (2014) 511-544
- S. Agapiou, A. M. Stuart and Yuan-Xiang Zhang, Bayesian posterior contraction rates for linear severely ill-posed inverse problems, Journal of Inverse and Ill-Posed Problems 22(3) (2014) 297-321
- S. Agapiou, S. Larsson and A. M. Stuart, Posterior contraction rates for the Bayesian approach to linear ill-posed inverse problems, Stochastic Processes and their Applications 123(10) (2013) 3828-3860

B. Book Chapters and Conference Proceedings (refereed)

• S. Agapiou and P. Mathé, *Posterior contraction in Bayesian Inverse Problems under Gaussian priors*, New trends in parameter identification for mathematical models, Springer Trends in Mathematics series (2018) 1-29

C. Theses

- S. Agapiou, Aspects of Bayesian inverse problems, PhD dissertation, University of Warwick (2013)
- S. Agapiou, A classical and a Bayesian approach to linear ill-posed inverse problems, MSc dissertation, University of Warwick (2010)
- S. Agapiou, *Stable and infinitely divisible distributions*, BSc dissertation, National Technical University of Athens (2009)

Preprints

• Heavy-tailed Bayesian nonparametric adaptation, with I. Castillo (arXiv:2308.04916).

Scholarships and Awards

- Shortlisted for the University of Cyprus teaching award, 2023 (decision pending)
- Shortlisted for the Faculty of Pure and Applied Sciences teaching award, 2021
- MSc and PhD funding through Professor Andrew Stuart's ERC grant AMSTAT, 2008/09-2012/13
- Scholarship for undergraduate studies by Greek Scholarships Foundation, 2004/05-2008/09
- Awards for performance as an undergraduate student at the School of Applied Mathematical and Physical Sciences, NTUA
 - Charalambos Chrysovergis award and University Medal for graduating top in School's class of 2009 (average grade 9.69/10)
 - Greek Scholarships Foundation annual awards and honorary scholarships for excellent performance, 2004/05-2008/09
 - Demetres Thomaides Foundation awards for School's highest year-average grade, 2004/05, 2007/08, 2008/09
 - Christos Papakyriakopoulos awards for School's highest average grades in first and second year mathematics, 2004/05, 2005/06
 - Nikolaos Kritikos scholarship for highest average grade in first year Mathematics, 2004/05
 - Evangelos-Manthos Anastasakis award for highest average grade in first and second year Physics, 2004/05-2005/06
- Participated in successful MSCA-COFUND-FP proposal, ONISILOS, 2021
- Participated in successful Centre for Teaching and Learning proposal, 'Mathematical Modelling: an online experience' (7500 euro), 2021

Talks (invited talks in **bold**, titles and slides available on homepage)

- 2023: Workshop on Theory for Scalable, Modern Statistical Methods (Bocconi), Webinar of ISBA-BNP section (Zoom), CIRM conference on Approximation Methods in Bayesian Analysis (Marseille)
- 2022: SIAM UQ (Atlanta), Statistics seminar (Athens University of Economics and Business)
- 2021: ECOSTA2021 (Zoom, Hong Kong)
- 2020: CMX seminar (Caltech), Statistics seminar (Cambridge), International Bayes Club (Zoom), CMStatistics (Zoom, King's Kollege)
- 2019: Uncertainty Quantification workshop (Oberwolfach), Bayesian nonparametrics conference (Oxford), Applied Inverse Problems conference (Grenoble), University of Haifa - University of Cyprus Workshop in Statistics (Haifa)
- 2018: Uncertainty quantification in complex nonparametric models (Lorentz center, Leiden), Vilnius conference on probability theory and mathematical statistics and IMS annual meeting on probability and statistics (Vilnius), EQUIP grant final meeting (Warwick), Statistics seminar (Bocconi), Greek Stochastics κ' (Athens)
- 2017: Applied Inverse Problems conference (Hangzhou), Algorithms and Computationally Intensive Inference seminar (Warwick), Greek Stochastics ι ' (Milos), **Bayesian and** Nonlinear Inverse Problems workshop (Lorentz center, Leiden)
- 2016: EQUIP/AIB Meeting: Data Assimilation and Inverse Problems (Warwick), Joint Scientific Computation and Statistics seminar (Nottingham), Retrospective Monte Carlo Workshop (Warwick)
- 2015: Algorithms and Computationally Intensive Inference seminar (Warwick), Computational Statistics seminar (University College London), MiR@W day Uncertainty in Complex Computer Models (Warwick), Statistics seminar (Imperial College London), Applied Inverse Problems conference (Helsinki), Reading-Warwick Data Assimilation day (Reading)
- 2014: Greek Stochastics ζ' (Athens), EQUIP lunch seminar (Warwick), Reading-Warwick Data Assimilation meeting (Warwick), Monte Carlo and Quasi Monte Carlo conference (Leuven), SIAM conference on Uncertainty Quantification (Savannah)
- 2013: CSC@lunchtime seminar (Warwick), Bayesian Nonparametrics conference (Amsterdam), Inverse Problems and Applications conference (Linköping), Stochastic Analysis seminar (Oxford)
- 2012: Canberra Symposium on Regularization (Australian National University), NSF/CBMS conference on Small Deviation Probabilities (Huntsville), Bayesian Inverse Problems workshop (Warwick), Numerical Analysis postgraduate workshop (Reading)
- 2011: Computational and Applied Mathematics seminar (Chalmers University of Technology), Young Researchers in Mathematics conference (Warwick)

Invited Research Visits

- Prof. Christoph Schwab (ETH Zurich), 1 week, upcoming, March 2024
- Prof. Ismaël Castillo (Sorbonne University), 1 week, upcoming, December 2023
- Prof. Ismaël Castillo (Sorbonne University), 3 days, December 2022
- Prof. Richard Nickl (Cambridge University), 4 weeks, February 2020
- Prof. Andrew Stuart (California Institute of Technology), 2 weeks, January 2020
- Dr Masoumeh Dashti (Sussex University), 1 week, August 2018
- Dr Tapio Helin (University of Helsinki), 1 week, April 2017
- Prof. Peter Mathé (Weierstrass Institute), 1 week, May 2014
- Prof. Omiros Papaspiliopoulos (Universitat Pompeu Fabra), 1 week, April 2014
- Prof. Omiros Papaspiliopoulos (Universitat Pompeu Fabra), 1 week, March 2013
- Prof. Stig Larsson (Chalmers University of Technology), 1 week, September 2011

Conference and Minisymposium organizer

- Member of the Scientific Committee of the International Society for Bayesian Analysis World Meeting, Venice July 2024
- Member of the Local Organizing Committee of the International Symposium for Nonparametric Statistics (ISNPS), Paphos June 2022
- Local Organizing Committee chair and Scientific Committee member of Bayesian Nonparametrics Networking Workshop, Nicosia April 2022
- Co-organizer of annual Pancyprian Statistics Day, 2018-2022
- Co-organizer of mini-symposia Bayesian inverse problems with non-Gaussian priors and Communications in uncertainty quantification and inverse problems, in AIP2017 conference at Hangzhou
- Co-organizer of mini-symposium Markov chain Monte Carlo in high dimensions, in MCQMC2014 conference at KU Leuven
- Co-organizer of the EQUIP lunch seminar and organizer of postdoc reading group on the Bayesian approach to inverse problems, 2014/15

Teaching Experience

- Bayesian Statistics, Winter term 2022/23, 2023/24 University of Cyprus (elective course of MSc in Data Science introducing Bayesian Statistics using R and Stan)
- Statistical Learning, Spring term 2021/22, 2022/23 University of Cyprus (core course of MSc in Data Science on statistical regression, classification, model selection, regularization)
- Co-instructor of Mathematical Modelling: an online experience, Spring term 2022/23 University of Cyprus (4th-year undergraduate course on modern topics in Statistics and Applied Mathematics)
- Probability Theory, Winter term 2019/20 University of Cyprus (3rd-year undergraduate course on metrotheoretic probability theory)
- Linear Models I, Winter term 2019/20, 2020/21, 2021/22, 2022/23, 2023/24 University of Cyprus (4th-year undergraduate introductory course to regression and analysis of variance)
- Statistical Data Analysis, Spring term 2018/19, 2020/21, 2021/22 University of Cyprus (3rd-year undergraduate course on introduction to Statistical simulation using R)
- Simulation and Data Analysis, Winter term 2016/17-2018/19 University of Cyprus (MSc course on introduction to Statistical simulation using R)
- Linear Models II, Spring term 2015/16-2018/19 University of Cyprus (4th-year undergraduate course on statistical regression, model selection, classification)
- Generalized Linear Models, Spring term 2015/16, 2017/18 University of Cyprus (MSc course on topics from Statistical Regression)
- Topics in Statistics, Winter term 2015/16, 2016/17 University of Cyprus (MSc course on topics from the area of Statistical Learning)
- Control Theory, Winter terms 2013/14, 2014/15 University of Warwick (3rd-year undergraduate course introducing controllability, observability, stabilizability, Gaussian probability, filtering/smoothing and optimal control)
- Assistant for lecture series on Bayesian inverse problems by Professor Andrew Stuart, 05/2012 & 07/2012
 Göttingen University and Peking University
 - Taught supplementary lectures and helped with preparation of lecture notes
 - Research level week-long course introducing prior modelling in function space, Bayes theorem for PDE inverse problems, well-posedness and approximation of posterior distributions, and algorithms for probing the posterior.

- Taught supplementary lectures and helped with preparation of lecture notes
- Research level week-long course introducing the discrete-time filtering and smoothing problems, the most important relevant algorithms, and briefly discussing the continuous-time case.

Departmental Service at the Department of Mathematics and Statistics University of Cyprus

- Co-director of interdisciplinary postgraduate program in Data Science, 2017-present
- Member of postgraduate studies committee, 2018-2020
- Responsible for the Department's internship program, 2018-2022
- Department's representative in organizing committee of the national phase of the European Statistics Competition 2018-present
- Co-organizer of educational day for high school students with topic *Why study Mathematics* and *Statistics*?, 2019
- Responsible for department's outreach and public relations, 2018-2019
- Member of committee for formulation of departmental strategic plan, 2018
- Organizer of the Mathematics and Statistics colloquium, 2015-2017, 2023
- Member of undergraduate studies committee, 2016-2017
- Member of publishing committee, 2015-2016, 2018-2019
- Responsible for comprehensive exams in Simulation and Data Analysis for PhD candidates, 2016-2018, 2022
- Internal examiner of Eleni Manoli's PhD thesis, Advancements in Indirect Questioning Techniques, 2022
- Internal examiner of Charalambos Charalambous' PhD thesis, Probability Inequalities and Related Asymptotic Results for U-statistics Based on Associated and Negatively Associated Random Variables, 2021
- Internal examiner of Dimitrios Pilavakis' Phd thesis, *Bootstrap methods for functional time-series*, 2019
- Internal examiner of Andreas Makrides' PhD thesis, *Statistical inference for multi-state reliability systems*, 2016

Other Academic Activities

- PhD advisor of Aimilia Savva, 2019-2023 (successfully defended in December 2023)
- Chair of the International Society of Bayesian Analysis Program Council, 2024
- Vice-chair of the International Society of Bayesian Analysis Program Council, 2023
- Co-chair of the International Society of Bayesian Analysis Prize Committee, 2023
- Member of the International Society of Bayesian Analysis Prize Committee, 2022
- Member of the National Statistical Council, 2022-2027 (NSC is an advisory body for the National Statistical System with members appointed by the Council of Ministers of the Republic of Cyprus)
- Founding member and elected board member of Cyprus Statistical Society, 2017-2022
- Referee for Annals of Statistics, Annals of Applied Probability, Journal of the Royal Statistical Society B, Journal of Machine Learning Research, Mathematical Statistics and Learning, Electronic Journal of Statistics, Scandinavian Journal of Statistics, Bernoulli, Statistics and Computing, Journal of Statistical Planning and Inference, SIAM Journal on Uncertainty Quantification, Methodology and Computing in Applied Probability, Inverse Problems, Inverse Problems and Imaging, Journal of Complexity, and Mathematics of Computation
- Mentoring of MASDOC PhD students Daniel Sanz-Alonso (currently faculty at University of Chicago) and Matthew Thorpe (current faculty at University of Warwick), University of Warwick, 2013-2015
- Served as consultant for the National Examinations Services, on the statistical analysis of the results of the national competition for employment as a schoolteacher, 2019