Rohit Tripathy

#5 225 South River Road West Lafayette, IN, USA

Purdue University

PhD., Mechanical Engineering; GPA - 3.8/4.0

- Advisor: Prof. Ilias Bilionis
- Research focused on surrogate modeling for high-dimensional and multifidelity uncertainty quantification using deep neural networks and Gaussian-processes.
- Currently working on physics-informed machine learning.

Purdue University

- MS., Mechanical Engineering; GPA 3.61/4.0 VIT University
- B. Tech., Mechanical Engineering; GPA 9.04/10.0.

WORK EXPERIENCE

- Math and CS division, Argonne National Laboratory Lemont, IL Givens Associate (PhD intern) May 2017 - August 2017 - Recurrent deep neural network architectures (RNNs/LSTMs) for wind-speed forecasting. QR Commodities, JPMorgan Chase & Co.
 - Quantitative Research-Machine Learning Summer Associate May 2018 - August 2018 - Deep neural networks for pricing spread options in the high-correlation limit.

QR Spread (EMM), JPMorgan Chase & Co.

Quantitative Research-Machine Learning Summer Associate May 2019 - August 2019 - Machine learning based alpha signal generation model for investment grade US corporate bonds.

PUBLICATIONS AND PREPRINTS

- Rohit Tripathy, Ilias Bilionis, and Marcial Gonzalez. Gaussian processes with built-in dimensionality reduction: Applications to high-dimensional uncertainty propagation. Journal of Computational Physics 321 (2016): 191-223.
- Rohit Tripathy, Ilias Bilionis. Deep UQ: Learning deep neural network surrogate models for high dimensional uncertainty quantification. Journal of Computational Physics 375 (2018): 565-588.
- Rohit Tripathy, Ilias Bilionis. Deep active subspaces a scalable method for high-dimensional uncertainty propagation. arXiv preprint arXiv:1902.10527 (2019) (to appear in the proceedings of the ASME IDETC-CIE 2019 conference).
- Sharmila Karumuri, Rohit Tripathy, Ilias Bilionis, Jitesh Panchal, Simulator-free Solution of High-Dimensional Stochastic Elliptic Partial Differential Equations using Deep Neural Networks., ArXiv preprint arXiv:1902.05200 (2019) (accepted for publication at the Journal of Computational Physics).

SELECTED TALKS / PRESENTATIONS

•	ASME IDETC-CIE 2019 Deep active subspaces for high-dimensional uncertainty quantification.	Anaheim, CA March 2019
•	SIAM CSE 2019	Spokane, WA
	DNN response surfaces for multifidelity information fusion.	March 2019

West Lafayette, IN January. 2016 - May 2020 (expected)

> West Lafavette, IN August 2014-December 2015 Vellore, India July 2010-May 2014

> > New York City, NY

New York City, NY

- SIAM CSE 2017 Learning multiscale stochastic FEM basis functions with deep neural networks. ASME Verification and Validation (V&V) Symposium
- Probabilistic Active subspaces.

TEACHING EXPERIENCE

ME 597 - Uncertainty Quantification

Teaching Assistant

- Helped instructor (Prof. Ilias Bilionis) prepare lecture material and homework problem sets.
- Conducted in-class hands-on tutorial sessions and weekly office hours.
- Graded all assignments and projects.

ME 597 - Uncertainty Quantification

Teaching Assistant

MENTORING EXPERIENCE

- Mentored <u>NCN-SURF</u> student interns in the Predictive Science Lab in 2015 and 2016.
- Mentored junior students at the Predictive Science Lab (2018 Present).

PROFESSIONAL MEMBERSHIPS

- Academic and Professional Development (APD) Committee of Purdue Graduate Student Government (PGSG) [September 2014 April 2015].
- Society of Industrial and Applied Mathematics (SIAM) student member [August 2015- present].
- SIAM Purdue chapter Treasurer [August 2016 May 2017].

SERVICE

- Served as peer reviewer for articles submitted to SIAM/ASA Journal of Uncertainty Quantification (SIAM JUQ) International Journal of Uncertainty Quantification (IJUQ) and Journal of Computational Physics (JCP).
- Organizer of a mini-symposium on *Physics-constrained AI for dynamical systems* at the SIAM Mathematics & Data Science (MDS) 2020 conference.

SKILLS

- Languages (In order of comfort): Python, R, MATLAB.
- Machine Learning/Data Analysis techniques: Linear models, Kernel methods, Deep learning, Bayesian data analysis, Latent Variable models, generative models, Time series analysis.
- Deep Learning frameworks: PyTorch, tensorflow, keras,
- Probabilistic programming: Edward, pyMC, pyMC3, Pyro

Atlanta, GA March 2017 Las Vegas, NV May 2016

Purdue University

Purdue University January 2020 - May 2020

January 2018 - May 2018