JAN FREDERIK WENKEL

frederik.wenkel@gmail.com

EDUCATION

2019 - expected University of Montreal, Mila - Quebec Al Institute

Montreal - Canada

Dec 2023

Ph.D. candidate in Applied Mathematics

- Research: Data-driven Graph Neural Network filters for universal pattern recognition on graphs (Prof. Guy Wolf)
- Focus: Geometric Deep Learning, Graph Neural Networks, Graph Signal Processing
- Excellence scholarships (Fin-ML and J.A. DeSève foundation), full doctoral scholarship (University of Montreal)

2017 - 2019**Technical University of Munich**

Munich - Germany

M.Sc. Mathematics

- Thesis: Logarithmic Sobolev Inequality Euclidean & Riemannian Setting (Prof. Daniel Matthes)
- Focus: Machine Learning, Deep Learning, Optimal Transport
- Semester abroad at Université du Québec à Trois-Rivières, Canada (Fall 2017)

2013 - 2017**Technical University of Munich**

Munich - Germany

B.Sc. Mathematics

- Thesis: Proof of the Logarithmic Sobolev Inequality (Prof. Daniel Matthes)
- Focus: Probability Theory, Optimization, Minor in Economics
- Semester abroad at Université de Bordeaux, France (Fall 2015)

2011 - 2013**Gymnasium Landschulheim Kempfenhausen**

Berg - Germany

Abitur (university entrance qualification)

PUBLICATIONS

Inferring Dynamic Regulatory Interaction Graphs from Time Series Data with Perturbations

Preprint (arXiv:2306.07803) 2023

Dhananjay Bhaskar, [...], Frederik Wenkel, et al.

Pretrained Language Models to Solve Graph Tasks in Natural Language

SPIGM workshop @ ICML (Poster) 2023

Frederik Wenkel, Guy Wolf, Boris Knyazev

Can Hybrid Geometric Scattering Networks Help Solve the Maximum Clique Problem?

NeurIPS (Poster) 2022

Yimeng Min, Frederik Wenkel, Michael Perlmutter, Guy Wolf

Overcoming Oversmoothness in Graph Convolutional Networks via Hybrid Scattering Networks

Preprint (arXiv:2201.08932) 2022

Frederik Wenkel, Yimeng Min, Matthew Hirn, Michael Perlmutter, Guy Wolf

Taxonomy of Benchmarks in Graph Representation Learning

LoG (Spotlight) 2022

Renming Liu, Semih Cantürk, Frederik Wenkel, et al.

Data-Driven Learning of Geometric Scattering Networks

IEEE MLSP (Poster) 2021

Alexander Tong, Frederik Wenkel, Kincaid MacDonald, Smita Krishnaswamy, Guy Wolf

Geometric Scattering Attention Networks Yimeng Min, Frederik Wenkel, Guy Wolf

IEEE ICASSP (Poster) 2021

Scattering GCN: Overcoming Oversmoothness in Graph Convolutional Networks

NeurIPS (Poster) 2020

Yimeng Min, Frederik Wenkel, Guy Wolf

WORK EXPERIENCE

Jan 2018

Jul 2023 Valence Labs / Recursion Montreal - Canada

Ongoing Intern – Graph Neural Network Group

Scaling and finetuning GNNs for molecular tasks working towards molecular foundational models

Oct 2022 **Morgan Stanley** New York - United States of America

4 months Intern – Machine Learning Research

Modeled relations between financial assets as graphs; used graph neural networks for stock market predictions

Roland Berger

Munich - Germany

3 months Intern – Business Technology

Implemented a dashboard for monitoring and optimization of internal business processes

Mar 2017 BMW Munich – Germany

6 months Intern – Application Management, Cloud-Solutions

Coordinated integration of a monitoring platform; analyzed the cloud integration process for 3 cloud providers

Munich – Germany

Aug 2016 Infineon Technologies – largest German chipmaker

6 months Working Student – Processes and Tools

Implemented 2 software solutions in Visual Basic; helped to develop a new sales forecasting model

Feb 2016 Gothaer Health Insurance Cologne – Germany

3 months Intern – Actuarial Office

Modelled interest scenarios for a pension insurance product; developed company & industry KPIs

Mar 2013 Deutsche Post Schorn – Germany

12 months Sorter – Logistics

Operated and coordinated sorting machines and sorted mail manually

TEACHING EXPERIENCE

Nov 2021 IVADO - Institut de Valorisation des Données, Fin-ML Montreal – Canada

Ongoing Lecturer – Open online class & annual Machine Learning Applied to Finance and Insurance workshop (2022 & 2023)

Recorded 4 lectures for open online class; introduced 20+ participants to graph neural networks applied to finance

2020 – 2021 University of Montreal Montreal Montreal

Teaching assistant – Department of Mathematics and Statistics

Spectral Graph Theory (Fall 2021), Theoretical Foundations of Data Science (Winter 2020 & 2021)

Sep 2018 Technical University of Munich — Germany Munich — Germany

2 months Teaching assistant – TUM School of Management

Introduced 20+ management students to the mathematical foundations of management studies

Jul 2017 BMW Munich – Germany

2 months *Programming instructor*

Organized and taught introductory class in Visual Basic for 15+ BMW employees

2011 – 2017 Private Tutor in Mathematics, Physics and Chemistry Starnberg – Germany

TALKS & RESEARCH ACTIVITIES

April 2023 Mila – Quebec Al Institute Montreal – Canada

Ongoing Graphium Project

Developing molecular foundational models using graph neural networks

July 2022 University of British Colombia Kelowna – Canada

BIRS Workshop: Deep Exploration of non-Euclidean Data with Geometric and Topological Representation Learning

Talk: Solving Graph Learning Tasks via Hybrid Scattering Models

May 2022 Laboratoire des Sciences du Numérique de Nantes Nantes - France

Kymatio Workshop: Deep Learning meets Wavelet Theory

Talk: Solving Graph Learning Tasks via Hybrid Scattering Models

Apr 2021 Fields Institute Toronto – Canada

3 weeks Extended Problem Solving Workshop

Developed a macro-economic agent-based model based on a Deep Learning framework

Oct 2018 TUM Data Innovation Lab / Celonis Munich – Germany

5 months A Company's Digital Twin

Developed a prototype of a digital twin of a company based on a Markov model

SKILLS & INTERESTS

Languages Native: German – Fluent: English & French

IT Skills Very good: Python, LaTeX, MS Office – Good: Linux, VS Code, MATLAB, R, Visual Basic – Basic: JAVA, SQL

Charity Bandleader at Fairplayed Music Concerts: Organized 40+ rehearsals, 2 concerts, played trombone, raised ca. € 7000

Voluntary tutor at student initiative: Supported a young immigrant during his graduation year at school

Co-organizer of junior staff initiative at BMW: Organized social and cultural events for interns

Interests Music: Trombone, guitar – Sports: Basketball, volleyball, skiing, chess