

# Dominic Owens

Bristol

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<https://dom-owens-uob.github.io/>

## EDUCATION

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- **University of Bristol** Bristol  
*PhD Computational Statistics, Compass CDT* 2019-2023
  - Research interests: Time series analysis, High-Dimensional statistics, Change point analysis
  - Taught courses on topics including: Multivariate Analysis, Penalised Regression, Gaussian Processes, Optimisation, Parallel Computing
  - Industrial data science collaborations with Wessex Water, LVGI, and more
- **University of Bristol** Bristol  
*BSc Mathematics with Statistics (First Class)* 2016-2019

## RESEARCH

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- FNETS: Factor-adjusted network estimation and forecasting for high-dimensional time series [ArXiv](#)
- High-Dimensional Data Segmentation in Regression Settings Permitting Heavy Tails and Temporal Dependence [ArXiv](#)
- FNETS: An R Package for Network Analysis and Forecasting of High-Dimensional Time Series with Factor-Adjusted Vector Autoregressive Models [ArXiv](#)
- Changepoints.jl: A Julia package for change point analysis [Julia Registry](#)
- MRes-equivalent Project: MOSUM Methods for Multiple Change Point Analysis in Causal Networks

## INTERNSHIPS

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- **CheckRisk** Bath/Bristol  
*Research Intern* Summer 2021
  - Developed GDP nowcasting method based on a non-stationary dynamic factor model, with a novel change point method, using financial and macroeconomic data. Publication to follow.
- **Data Cubed** Bristol  
*Data Science Intern* Summer 2019
  - Created a reusable Rshiny app for fitting Random Forest models for use by Data Analysts.

## AWARDS

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- Best Poster, [Fry Statistics Conference 2021](#)

## TEACHING

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- Teaching Assistant, [Theory of Inference](#), [Statistical Computing and Empirical Methods](#), [Financial Risk Management](#)

## OTHER EXPERIENCE

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- **University of Bristol University Challenge** 2020  
*Team Member*
- **University of Bristol Film Society**  
*Former President, Secretary, and Treasurer*

## PROGRAMMING

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- **Languages:** R (Package development, Parallel, OOP/Functional, Rcpp), C++, Julia, Python
- **Technologies:** Git, Linux, HPC, LaTeX

## PERSONAL INTERESTS

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Current Affairs, Economics, and Politics; Film; Music; Sport (Running, Football)