Ian Waudby-Smith

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Education

Carnegie Mellon University   **Pittsburgh, PA**
PhD, Statistics   *2019–present*
Advisor: Aaditya Ramdas

Carnegie Mellon University   **Pittsburgh, PA**
MS, Statistics   *2019–20*
GPA: 4.1/4.0

University of Waterloo   **Waterloo, Canada**
BMath, Joint Honours Pure Mathematics & Statistics (Co-op)   *2013–18*
GPA: 3.9/4.0, Dean's Honours List

Papers

Ian Waudby-Smith and Aaditya Ramdas. Estimating means of bounded random variables by betting. *Journal of the Royal Statistical Society, Series B, accepted.* **(Discussion paper)**, 2023.

Ian Waudby-Smith, Lili Wu, Aaditya Ramdas, Nikos Karampatziakis, and Paul Mineiro. Anytime-valid off-policy inference for contextual bandits. *arXiv preprint arXiv:2210.10768*, 2022+.

Ian Waudby-Smith, Zhiwei Steven Wu, and Aaditya Ramdas. Locally private nonparametric confidence intervals and sequences. *Preprint arXiv:2202.08728*, 2022+.

Ian Waudby-Smith, David Arbour, Ritwik Sinha, Edward H. Kennedy, and Aaditya Ramdas. Time-uniform central limit theory, asymptotic confidence sequences, and anytime-valid causal inference. *In submission, Annals of Statistics*, 2022+.

Ian Waudby-Smith, Philip B Stark, and Aaditya Ramdas. RiLACS: Risk limiting audits via confidence sequences. In *International Joint Conference on Electronic Voting* **(Best paper award)**, pages 124–139. Springer, 2021.

Ian Waudby-Smith and Aaditya Ramdas. Confidence sequences for sampling without replacement. *Advances in Neural Information Processing Systems* **(Spotlight)**, 33:20204–20214, 2020.

Ian Waudby-Smith, A Simon Pickard, Feng Xie, and Eleanor M Pullenayegum. Using both time tradeoff and discrete choice experiments in valuing the EQ-5D: Impact of model misspecification on value sets. *Medical Decision Making*, 2020.

Ian Waudby-Smith, Nam Tran, Joel A Dubin, and Joon Lee. Sentiment in nursing notes as an indicator of out-of-hospital mortality in intensive care patients. *PloS one*, 13(6), 2018.

Experience

Microsoft Research   **New York, NY & Redmond, WA**
Research Intern   *May–Aug 2022*
Supervisor: Paul Mineiro
○ Anytime-valid off-policy inference for contextual bandits — link to paper.

Adobe Research   **San Jose, CA**
Research Intern   *Jun–Aug 2020*
Supervisors: David Arbour & Ritwik Sinha
○ Asymptotic confidence sequences and anytime-valid causal inference — link to paper.

The Hospital for Sick Children (SickKids)   **Toronto, ON**
Research Student   *Apr–Aug 2019*
Supervisor: Eleanor Pullenayegum
○ Understanding model misspecification in quality-of-life surveys — link to paper.

Health Data Science Lab, University of Waterloo **Waterloo, ON**
Research Assistant *2016–18*
Supervisors: Joel Dubin & Joon Lee
○ Sentiment analysis and mortality in intensive care patients — link to paper.

Department of Statistics, University of Waterloo **Waterloo, ON**
Research Assistant *Apr–Aug 2017*
Supervisor: Pengfei Li
○ Robust statistical tests for zero-inflated data — link to R package.

Cancer Care Ontario **Toronto, ON**
Student Analyst - Strategic Analytics *Jan–Apr 2016*
Supervisor: Zhihui (Amy) Liu
○ Multi-state models for forecasting chronic kidney disease progression.

SS&C Technologies **Toronto, ON**
Developer in R&D *Apr–Aug 2015*
○ Prototyped a distributed application on the Ethereum network.
○ Built a conference management suite in Ruby on Rails.

Computational Skills

Programming languages: R, Python, Haskell, Lisp, C

Technologies: git, SQL, *nix, CI/CD

Teaching Experience

Carnegie Mellon University **Pittsburgh, PA**
Graduate Teaching Assistant *2019–22*
○ 36-708: Statistical Methods in Machine Learning (x2)
○ 36-462: Data Mining
○ 36-401: Modern Regression

Awards

Amazon Science **Pittsburgh, PA**
Graduate Research Fellowship ($80,000) *2023*

Carnegie Mellon University Department of Statistics and Data Science **Pittsburgh, PA**
Teaching Assistant of the Year *2021*

Adobe Research **Pittsburgh, PA**
PhD Research Gift ($30,000) *2020*

University of Waterloo **Waterloo, ON**
David Johnston International Experience Award ($2500) *2018*

The Natural Sciences and Engineering Research Council of Canada **Waterloo, ON**
NSERC Undergraduate Student Research Award ($4500) *2017*

University of Waterloo **Waterloo, ON**
President's Research Award ($3000) *2016–17*

University of Waterloo **Waterloo, ON**
University of Waterloo President's Scholarship of Distinction ($2000) *2014*

Presentations

Conference on Digital Experimentation (CODE@MIT) **Cambridge, MA**
Asymptotic confidence sequences for anytime-valid causal inference *2022*

Microsoft Research Reinforcement Learning Discussion Group **Virtual**
Anytime-valid contextual bandit inference *2022*

California Institute of Technology **Virtual**
A brief introduction to safe, anytime-valid inference (SAVI) *2022*

Waterloo Student Conference in Statistics, Actuarial Science, and Finance **Waterloo, ON**
Estimating means of bounded random variables by betting *2022*

Microsoft Research **Virtual**
A brief introduction to safe, anytime-valid inference (SAVI) *2022*

TPDP: Theory and Practice of Differential Privacy Workshop **Baltimore, MD**
Locally private nonparametric confidence intervals and sequences *2022*

Safe, Anytime-Valid Inference (SAVI) Workshop **Eindhoven, Netherlands**
Time-uniform central limit theory and anytime-valid causal inference *2022*

Statistical Society of Canada **Virtual**
Time-uniform central limit theory and anytime-valid causal inference *2022*

ASA, Pittsburgh Chapter Spring Banquet **Pittsburgh, PA**
Time-uniform central limit theory and anytime-valid causal inference *2022*

Carnegie Mellon University Computer Science Theory Lunch **Pittsburgh, PA**
Estimating means of bounded random variables by betting *2021*

International Seminar on Distribution-Free Statistics **Virtual**
Estimating means of bounded random variables by betting *2021*

E-Vote-ID: The International Conference for Electronic Voting **Virtual**
RiLACS: Risk-limiting audits via confidence sequences *2021*

NeurIPS Workshop on Causal Inference Challenges in Sequential Decision Making **Virtual**
Time-uniform central limit theory and anytime-valid causal inference *2021*

Spotify Experimentation Platform Team **Virtual**
Doubly robust confidence sequences for sequential causal inference *2021*

Joint Statistical Meetings (JSM) **Virtual**
Doubly robust confidence sequences for sequential causal inference *2021*

Vinted Science and Analytics Meetup **Virtual**
Doubly robust confidence sequences for sequential causal inference *2021*

Joint Statistical Meetings (JSM) **Virtual**
Confidence sequences for sampling without replacement *2020*

Statistical Society of Canada Annual Meeting **St. Catherines, ON**
Multi-state models for chronic kidney disease prevalence projections in Ontario *2016*