# WILLIAM G UNDERWOOD

ORFE Department, Princeton University wgu2@princeton.edu phone number

### **EDUCATION**

# PhD, Operations Research & Financial Engineering Princeton University

Sep 2019 - May 2023

• Awarded the prestigious Francis Robbins Upton Fellowship in Engineering

# MMath, Mathematics & Statistics University of Oxford

Oct 2015 - Jun 2019

- Dissertation: Motif-Based Spectral Clustering of Weighted Directed Networks
- Supervisor: Mihai Cucuringu, Department of Statistics
- Graduated with first-class honours

#### Computational and statistical projects:

Application of hidden Markov models to array CGH data	2018
Non-parametric tests and smoothing methods for the weights of beetle larvae	2018
Modelling prison deaths in Australia with logistic regression and GLMs	2017
Modelling performance during a hand-eye coordination exercise with linear regression	2017
ullet Applications of PCA and $k$ -means clustering	2016
Numerical analysis of damped pendula	2016
Recursion and Legendre polynomials	2015

### Other activities:

- Senior Choral Scholar and Librarian, St John's College Chapel Choir
- St John's College Mathematics Social Secretary

# **RESEARCH INTERESTS**

Stochastic analysis, probability and mathematical statistics

#### **PUBLICATIONS & PRESENTATIONS**

- L. Smallman, W. G. Underwood, and A. Artemiou. Simple Poisson PCA: an algorithm for (sparse) feature extraction with simultaneous dimension determination. *Computational Statistics*, Jun 2019
- W. G. Underwood. The Borel-Kolmogorov Paradox, Mar 2017. St John's College Mathematics Seminar, University of Oxford

# **AWARDS & FUNDING**

Royal Statistical Society Prize, University of Oxford	2019
Gibbs Statistics Prize for outstanding academic achievement, University of Oxford	2019
• Research grant, James Fund for Mathematics, St John's College, University of Oxford	2017
• Casberd Scholarship for performance in exams, St John's College, University of Oxford	2016
Jeston University Scholarship, Haberdashers' Company	2015

### **EMPLOYMENT**

#### Machine Learning Consultant, Mercury Digital Assets

Oct 2018 - Nov 2018

- Developed a recurrent neural network to predict cryptocurrency prices
- Modelled short/long positions for Bitcoin prices on the Bitfinex exchange

#### Statistics Researcher, Cardiff University

Aug 2017 - Oct 2017

- Developed a dimension reduction technique to improve classification of healthcare documents
- Investigated Markov blanket estimation algorithms for biostatistics

### Data Science Intern, Rolls-Royce

Jun 2017 - Aug 2017

- Solved problems in jet engine health management using machine learning tools
- Delivered a new diagnostic, reducing the need for costly regular maintenance

#### **TEACHING EXPERIENCE**

#### Educational Consultant, Polaris & Dawn

Feb 2018 - Sep 2018

• University entrance consultant and A Level mathematics tutor

### Premium Tutor, MyTutor

Jan 2016 - Oct 2018

- A Level mathematics and further mathematics tutor
- Gave over 150 tutorials and consistently rated 5\* by students and parents

# **TECHNOLOGIES**

R (igraph, ggplot2), Python (Numpy, scikit-learn, Keras, Matplotlib, seaborn), LaTeX, Git, MATLAB

# **REFERENCES**

Referee One Department University referee1@email.com Referee Two
Department
University
referee2@email.com