WILLIAM G. UNDERWOOD

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EDUCATION

PhD, Operations Research & Financial Engineering (ORFE) Princeton University

Sep 2019 -

- Advisor: Matias Cattaneo, ORFE Department.
- Research interests: mathematical statistics, probability theory and machine learning, with a focus on robust nonparametric inference and network data.

MA, Operations Research & Financial Engineering (ORFE) Princeton University

Sep 2019 - Sep 2021

• Francis Robbins Upton Fellow 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 honors and ranked top of the class.

PUBLICATIONS

Articles

- W. G. Underwood, A. Elliott, and M. Cucuringu. Motif-based spectral clustering of weighted directed networks. *Applied Network Science*, 5(62), September 2020. doi:10.1007/s41109-020-00293-z.
- L. Smallman, W. G. Underwood, and A. Artemiou. Simple Poisson PCA: an algorithm for (sparse) feature extraction with simultaneous dimension determination. *Computational Statistics*, 35:559–577, June 2019. doi:10.1007/s00180-019-00903-0.

Preprints

• M. D. Cattaneo, Y. Feng, and W. G. Underwood. Uniform inference for kernel density estimators with dyadic data. January 2022. arXiv:2201.05967

Working papers

• M. D. Cattaneo, R. P. Masini, and W. G. Underwood. Martingale coupling and strong approximation for martingale processes. Working paper.

Presentations

- M. D. Cattaneo, Y. Feng, and W. G. Underwood. Uniform approximation and inference with dyadic kernel density estimation, September 2021. Princeton Statistics Laboratory, Princeton University.
- W. G. Underwood and M. Cucuringu. Motif-based spectral clustering of weighted directed networks, December 2019. The 8th International Conference on Complex Networks and their Applications. Presented by M.C. Extended abstract available at 2019.complexnetworks.org.

Software

- W. G. Underwood. DyadicKDE: dyadic kernel density estimation in Julia, January 2022. GitHub: https://github.com/WGUNDERWOOD/DyadicKDE.jl.
- W. G. Underwood and A. Elliott. motifcluster: motif-based spectral clustering of weighted directed networks in R and Python, May 2020. GitHub: https://github.com/WGUNDERWOOD/motifcluster.

AWARDS & FUNDING

Francis Robbins Upton Fellowship in Engineering, Princeton University	2019
Royal Statistical Society Prize, Royal Statistical Society & 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 & Monmouth School 	2015

EMPLOYMENT

Assistant in Instruction, Princeton University

Sep 2020 -

- ORF 524: Statistical Theory and Methods, Fall 2021
- ORF 245: Fundamentals of Statistics, Spring 2021
- ORF 363: Computing and Optimization, Fall 2020

Machine Learning Consultant, Mercury Digital Assets

Oct 2018 - Nov 2018

• Developed a recurrent neural network to predict cryptocurrency prices.

Educational Consultant, Polaris & Dawn

Feb 2018 - Sep 2018

• University entrance consultant and high school mathematics tutor.

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, reducing maintenance costs.

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Premium Tutor, MyTutor

Jan 2016 - Oct 2018

May 12, 2022

• High school mathematics tutor, consistently rated 5* by students and parents.

TECHNOLOGIES

Python, R, Julia, Latex, Git, Bash, Unix, Emacs, Matlab, HTML, CSS.

REFERENCES

References are available upon request.