

# WILLIAM UNDERWOOD

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## EDUCATION

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**PhD, Operations Research & Financial Engineering**  
**Princeton University**

**Sep 2019 – May 2023**

- Advisor: Matias Cattaneo, ORFE.
- Awarded the prestigious Francis Robbins Upton Fellowship in Engineering.
- Served as a representative on the ORFE Graduate School Student Committee.

**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 and ranked top of the class.
- Completed computational and statistical projects on hidden Markov models, spline smoothing methods, non-parametric tests, generalised linear models, linear regression and  $k$ -means clustering.
- Senior Choral Scholar and Librarian, St John's College Chapel Choir.
- St John's College Mathematics Social Secretary.

## RESEARCH INTERESTS

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Mathematical statistics and probability theory.

## PUBLICATIONS

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### Articles

- L. Smallman, W. G. Underwood, and A. Artemiou. Simple Poisson PCA: an algorithm for (sparse) feature extraction with simultaneous dimension determination. *Computational Statistics*, June 2019. doi:10.1007/s00180-019-00903-0

### Preprints

- W. G. Underwood, A. Elliott, and M. Cucuringu. Motif-based spectral clustering of weighted directed networks. April 2020. arXiv:2004.01293

### Presentations

- 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 MC. Extended abstract available at 2019.complexnetworks.org
- W. G. Underwood. The Borel-Kolmogorov paradox, March 2017. St John's College Mathematics Seminar, University of Oxford

### Software

- W. G. Underwood and A. Elliott. motifcluster: motif-based spectral clustering of weighted directed networks in R and Python, May 2020. doi:10.5281/zenodo.3832400

## AWARDS & FUNDING

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- Francis Robbins Upton Fellowship in Engineering, Princeton University 2019
- 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

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**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

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**Educational Consultant, Polaris & Dawn** **Feb 2018 – Sep 2018**

- University entrance consultant and high school mathematics tutor.

**Premium Tutor, MyTutor** **Jan 2016 – Oct 2018**

- High school mathematics tutor.
- Gave over 150 tutorials and consistently rated 5\* by students and parents.

## TECHNOLOGIES

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R, Python, Julia, LaTeX, Git, MATLAB.

## REFERENCES

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*References are available upon request.*