# WILLIAM UNDERWOOD

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# **EDUCATION**

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

Sep 2019 - May 2023

- Advisor: Matias Cattaneo, ORFE.
- Awarded the prestigious Francis Robbins Upton Fellowship in Engineering.
- Graduate school student committee representative, ORFE.
- Graudate student social host, ORFE.
- Research interests: mathematical statistics and probability theory.
- Current GPA: 4.00.

# 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.
- 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.
- Mathematics social secretary, St John's College.

#### **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

# **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**

<ul> <li>Francis Robbins Upton Fellowship in Engineering, Princeton University</li> </ul>	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**

# Assistant in Instruction, Princeton University

Sep 2020 - Dec 2020

- Princeton Fall 2020 class ORF 363: Computing and Optimization.
- Designed and taught precepts (classes) for undergraduate students.

# 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.

# **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 tools.
- Delivered a new diagnostic, reducing the need for costly regular maintenance.

# Premium Tutor, MyTutor

Jan 2016 - Oct 2018

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

# **TECHNOLOGIES**

Python (keras, matplotlib, networkx, numpy, pandas, scikit-learn, scipy), R (ggplot2, igraph, knitr), Latex, Git, Matlab.

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# **REFERENCES**

References are available upon request.