WILLIAM UNDERWOOD

ORFE Department, Princeton University, NJ 08544 wgu2@princeton.edu

EDUCATION

PhD, Operations Research & Financial Engineering Princeton University

Sep 2019 - May 2023

- 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.

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
• Applications of PCA and <i>k</i> -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

Publications

- W. G. Underwood and M. Cucuringu. Motif-Based Spectral Clustering of Weighted Directed Networks. In *Complex Networks 2019 Book of Abstracts*, December 2019
- 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

Presentations

- W. G. Underwood and M. Cucuringu. Motif-Based Spectral Clustering of Weighted Directed Networks, Dec 2019. Complex Networks 2019 Poster Session. Presented by Mihai Cucuringu
- W. G. Underwood. The Borel-Kolmogorov Paradox, Mar 2017. St John's College Mathematics Seminar, University of Oxford

AWARDS & FUNDING

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

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 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

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

REFERENCES

References are available upon request.

2