Christopher V. Aicher

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Address

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Research Areas

Approximate inference, nonparametric models, model selection, time-series, and statistical machine learning

Education

PhD in Statistics, University of Washington.

2014-Current

M.S. in Applied Mathematics, University of Colorado at Boulder. B.S. in Applied Mathematics, University of Colorado at Boulder.

Minor in Computer Science GPA: 3.99/4.00

May 2014 May 2014

Experience

Graduate Research Assistant, University of Washington, Jan 2015 - Current

Working with Professor Emily Fox to develop scalable approximate inference procedures for time-series models.

Research Scientist Intern, Amazon,

Jun 2016 - Sept 2016

- Worked with the Kindle devices demand planning team on forecasting sales.
- Developed a custom R package for prototyping new models.
- Tested and integrated quantile random forests to improve short-term forecasting

Machine Learning Intern, Dato (now Turi),

Jun 2015 - Sept 2015

- Researched, developed, and shipped a new itemset mining toolkit as part of GraphLab Create's machine learning applications library.
- Attended meetings, performed code reviews, and contributed to code base.

Undergraduate Research Assistant, University of Colorado, Jan 2012 - May 2014

- Collaborated with Professor Aaron Clauset on statistical learning in networks.
- Developed a novel weighted version of the stochastic block model and variational inference algorithm for unsupervised community detection.

SFI REU Student, Santa Fe Institute,

Jun 2013 - Aug 2013

- Collaborated with Professor Cris Moore on robust matrix factorization at SFI.
- Developed a probabilistic generative model and variational inference algorithm for robust principal component analysis.

Skills & Coursework

Programming Languages:

• C++, Python, MATLAB, R, SQL

Statistics Related Coursework:

• Probability Theory, Stochastic Processes, Mathematical Statistics, Time-Series, GLMs,

Computer Science Related Coursework:

• Machine Learning, Algorithms, Data Structures, Database Systems

Publications (Refereed)

C. Aicher, A.Z. Jacobs and A. Clauset, "Learning latent block structure in weighted networks." *Journal of Complex Networks*, 3(2) 221-248 (2015). (Preprint arxiv:1404.0431)

Workshop and Other Papers

- C. Aicher, and E.B. Fox, "Scalable Clustering of Correlated Time Series using Expectation Propagation." *KDD* Workshop on Mining and Learning from Time Series (2016). (pdf)
- C. Aicher, A.Z. Jacobs and A. Clauset, "Adapting the Stochastic Block Model to Edge Weighted Networks." *ICML* Workshop on Structured Learning (2013). (Preprint arxiv:1305.5782)
- C. Aicher. "A Variational Bayes Approach to Robust Principal Component Analysis." SFI REU Report 2013.