

Andrew J. Holbrook, Ph.D.

Postdoctoral Scholar

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Research Interests

Bayesian semiparametrics, Markov chain Monte Carlo, dimension reduction, computational biology, data sciences

Dissertation title: *Geometric Bayes*; Advisor: Prof. Babak Shahbaba, Ph.D.

Education

2013-2018, Ph.D., Statistics, University of California, Irvine, CA

2013-2015, M.S., Statistics, University of California, Irvine, CA

2005-2009, B.A., German and Classical Languages, *with Honors*, University of California, Berkeley, CA

Academic Awards

Leonard J. Savage Award, International Society for Bayesian Analysis (2018)

Honorable Mention for a Dissertation in Theory and Methods

Carl W. Cotman Young Investigator Award, UCI MIND (2018)

UC Irvine Graduate Dean's Dissertation Fellowship Award (2017-2018)

UCI MIND Aging Fellowship (2015-2017)

Robert L. Newcomb Graduate Student Award, UC Irvine Department of Statistics (2014)

Papers

13. Shahbaba B, **Holbrook A**, Streets J. *Nonparametric Fisher geometry with application to density estimation*. To appear in the uai conference proceedings, 2020.
12. **Holbrook A**, Loeffler C, Flaxman S, Suchard M. *Scalable Bayesian inference for self-excitatory stochastic processes applied to big American gunfire data*. Submitted to Statistics and Computing, 2020.
11. **Holbrook A**, Lumley T, Gillen D. *Estimating prediction error for complex samples*. Canadian Journal of Statistics, vol. 48, no. 2, pp. 204-221, 2020.
10. **Holbrook A**, Lemey P, Baele G, Dellicour S, Brockmann D, Rambaut A, Suchard M. *Massive parallelization boosts big Bayesian multidimensional scaling*. Accepted at Journal of Computational and Graphical Statistics, 2019.
9. Ji X, Zhang Z, **Holbrook A**, Nishimura A, Baele G, Rambaut A, Lemey P, Suchard M. *Gradients do grow on trees: a linear-time $O(N)$ -dimensional gradient for statistical phylogenetics*. Accepted with minor revision at Molecular Biology and Evolution, 2019.
8. **Holbrook A**, Tustison N, Marquez F, Roberts J, Yassa M, Gillen D. *Anterolateral entorhinal cortex thickness as a biomarker for early detection of Alzheimer's disease*. Submitted to Alzheimer's and Dementia: The Journal of the Alzheimer's Association, 2019.
7. Lan S, **Holbrook A**, Elias G, Fortin N, Ombao H, Shahbaba B. *Flexible Bayesian Dynamic Modeling of Correlation and Covariance Matrices*. Bayesian Analysis, 2019.

6. Tustison N, **Holbrook A**, Avants B, Roberts J, Cook P, Reagh Z, Stone J, Gillen D, Yassa M. *Longitudinal mapping of cortical thickness measurements: an Alzheimer's Disease Neuroimaging Initiative-based evaluation study*. Journal of Alzheimer's Disease, vol. 71, no. 1, pp. 165-183, 2019.
5. Li L, **Holbrook A**, Shahbaba B, Baldi P. *Neural network gradient Hamiltonian Monte Carlo*. Computational Statistics, vol. 34, no. 1, pp. 281-299, 2019.
4. **Holbrook A**. *Differentiating the pseudo determinant*. Linear Algebra and its Applications, vol. 548, pp. 293-304, 2018.
3. **Holbrook A**, Lan S, Vandenberg-Rodes A, Shahbaba B. *Geodesic Lagrangian Monte Carlo over the space of positive definite matrices: with application to Bayesian spectral density estimation*. Journal of Statistical Computation and Simulation, vol. 88, no. 5, pp. 982-1002, 2018.
2. **Holbrook A**, Vandenberg-Rodes A, Fortin N, Shahbaba B. *A Bayesian supervised dual-dimensionality reduction model for simultaneous decoding of LFP and spike train signals*. Stat Journal, vol. 6, no. 1, pp. 53-67, 2017.
1. Grill J, **Holbrook A**, Pierce A, Hoang D, Gillen D. *Attitudes toward Potential Participant Registries*. Journal of Alzheimer's Disease, vol. 56, no. 3, pp. 939-946, 2017.

Invited Talks

- Excerpts from *Geometric Bayes* (JSM Savage Award session 2019)
- Evaluating the ANTs longitudinal cortical thickness pipeline (Statistical methods in imaging 2019)

Teaching

- Teaching Assistant, Stat 7 – Introduction to Probability and Statistics (Fall 2014, Summer 2015); Department of Statistics, University of California, Irvine
- Teaching Assistant, Stat 8 – Biostatistics (Winter 2015); Department of Statistics, University of California, Irvine
- Teacher, Mathematics and English as a Second Language (2010-2011); Dalian American International School

Professional Experience

- Postdoctoral scholar with Prof. Marc A. Suchard, M.D., Ph.D. at the Department of Human Genetics, University of California, Los Angeles; Los Angeles, California (2018-present)
- Statistical consultant, the Alzheimer's Disease Research Center at the University of California, Irvine; Irvine, California (2015-2017)
- Statistical consultant, the Center for Statistical Consulting at the University of California, Irvine; Irvine, California (Winter and Spring 2014)
- Trainee, the Summer Institute for Training in Biostatistics at North Carolina State University and the Duke Clinical Research Institute; Raleigh, North Carolina (Summer 2013)
- Teacher, the Dalian American International School; Dalian, People's Republic of China (2010-2011)

Service and Community Involvement

- Lead organizer, *Conference on philosophy of machine learning: knowledge and causality*. March 17-18, 2018 at the University of California, Irvine
- Member, American Statistical Association (2018-present)

Journal Reviewer

- Bayesian Analysis ($\times 2$)
- IEEE Transactions on Industrial Electronics