# ANNIE SAUER BOOTH

**CONTACT** Department of Statistics **INFO** 

NC State University

SAS Hall, 2311 Stinson Drive Raleigh, NC 27607, USA

RESEARCH INTERESTS Bayesian statistics, surrogate modeling, statistical computing, design of experiments, uncertainty quantification, optimization, calibration, reliability. With applications to computer experiments.

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**EDUCATION** 

VIRGINIA POLYTECHNIC INSTITUTE AND STATE UNIVERSITY

**Ph.D.** Statistics, May 2023, advised by Robert B. Gramacy & David Higdon Dissertation: Deep Gaussian Process Surrogates for Computer Experiments

M.S. Statistics, December 2019

AUBURN UNIVERSITY Honors Scholar; 4.00 GPA

**B.S.** Applied Mathematics, May 2018

B.A. Psychology, May 2018

**POSITIONS** 

**PROFESSIONAL** Assistant Professor, Department of Statistics, NC State University

2023 - Present

**HONORS &** 

ISBA Savage Award Finalist; 2023

**AWARDS** Shewell Award for presentation at Fall Technical Conference; 2023

Mary G. and Joseph Natrella Scholarship; 2022

ASA Physical and Engineering Sciences Section Student Paper Competition Winner; 2022

ISBA Best Student/Postdoc Contributed Paper Award; 2021

ISBA Industrial Statistics Student Presentation Award, Honorable Mention; 2021

Virgina Tech Myers Award for excellence in linear models and design of experiments; 2019 Virginia Tech Boyd Harshbarger Award for excellence as a first-year graduate student; 2019

Virginia Tech Jean D. Gibbons Fellowship; 2018

Auburn University Dean's Medal in Mathematics; 2018 Auburn University Dean's Award for Academic Excellence; 2018

IN REVIEW

Booth, A. S. & Renganathan, S. A. (2024). Hybrid Monte Carlo for failure probability estimation with Gaussian process surrogates. arXiv:2410.04496

Barnett, S., Beesley, L. J., Booth, A. S., Gramacy, R. B., & Osthus, D. (2024). Monotonic warpings for additive and deep Gaussian processes. arXiv:2408.01540

Wycoff, N., Smith, J. W., Booth, A. S., & Gramacy, R. B. (2024). Voronoi candidates for Bayesian optimization. arXiv:2402.04922

## PEER-REVIEWED PAPERS

**Booth, A. S.**, Renganathan, S. A., & Gramacy, R. B. (2024). Contour location for reliability in airfoil simulation experiments using deep Gaussian processes. *Annals of Applied Statistics, to appear*. arXiv:2308.04420

**Sauer, A.**, Cooper, A., & Gramacy, R. B. (2023). Vecchia-approximated deep Gaussian processes for computer experiments. *Journal of Computational and Graphical Statistics*, 32(3), 824-837. arXiv:2204.02904

Gramacy, R. B., **Sauer**, **A.**, & Wycoff, N. (2022). Triangulation candidates for Bayesian optimization. *Advances in Neural Information Processing Systems (NeurIPS)*, *35*, 35933-35945. arXiv:2112.07457

**Sauer, A.**, Gramacy, R. B., & Higdon, D. (2021). Active learning for deep Gaussian process surrogates. *Technometrics*, 65(1), 4-18. arXiv:2012.08015

### OTHER PUBLICATIONS

**Booth, A. S.**, Gramacy, R. B., & Renganathan A. (2024). Actively learning deep Gaussian process models for failure contour and reliability estimation. In *AIAA Scitech 2024 Forum* (p.0577).

**Sauer, A.**, Cooper, A., & Gramacy, R. B. (2023). Non-stationary Gaussian process surrogates. *Handbook of Uncertainty Quantification, to appear*; arXiv:2305.19242

**Sauer**, **A.** (2022). deepgp: an R-package for Bayesian deep Gaussian processes. *ISBA Bulletin*, Software Highlight; December, 29(4).

**Sauer, A.** & Gramacy R. B. (2022). Discussion of paper by Marmin & Filippone. An invited discussion of "Deep Gaussian processes for calibration of computer models" by S. Marmin & M. Filippone. *Bayesian Analysis*, pp. 1-30.

Stanford, B., **Sauer**, **A.**, Jacobson, K., & Warner, J. (2022). Gradient-enhanced reliability analysis of transonic aeroelastic flutter. In *AIAA Scitech 2022 Forum* (p. 0632).

#### **THESIS**

Ph.D. Thesis, Department of Statistics. *Deep Gaussian Process Surrogates for Computer Experiments* (2023). Virginia Polytechnic Institute and State University; <a href="http://hdl.handle.net/10919/114845">http://hdl.handle.net/10919/114845</a>

#### OPEN SOURCE SOFTWARE

deepgp: An R-package for deep Gaussian processes using fully-Bayesian MCMC. https://CRAN.R-project.org/package=deepgp

runexp: An R-package for softball run expectancy using discrete Markov chains and Monte Carlo simulation; with S. Merkes. https://CRAN.R-project.org/package=runexp

#### **GRANTS**

National Science Foundation (NSF), Collaborative Research: MATH-DT: *Gradient-enhanced deep Gaussian processes for optimization of diffusive high-speed unsteady mixers* [PI] Awarded in August 2024 for 3 years, with James Braun. \$498,290

NCSU Controlled Environment Agriculture Consortium: *Computational fluid dynamics for enhanced understanding of air movement, sensor placement, and plant arrangement in controlled environment agriculture* [PI] Awarded in June 2024 for 1 year, with James Braun and Ricardo Hernandez. \$25,000

# TALKS & SEMINARS

*Key:*  $S \equiv Seminar \approx 60m$ ;  $IT \equiv Invited Talk \approx 30m$ ;  $CT \equiv Contributed Talk \approx 20m$ ;  $P \equiv Poster$ 

#### Hybrid Monte Carlo for Failure Probability Estimation

CT Oct 2024 Advances in Interdisciplinary Statistics and Combinatorics, Greensboro, NC

## Contour location using deep Gaussian processes

xperiments Conference, Blacksburg, VA
ty Fireside Chat, virtual
Orlando, FL
nce, Raleigh, NC
nm, NC
virtual
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#### Deep Gaussian process surrogates

IT	July 2024	ISBA World Meeting, Venice, Italy
S	Mar 2024	ASA Section on Defense & National Security Webinar, virtual
CT	Feb 2024	SIAM Conference on UQ, Trieste, Italy
S	Jan 2023	Baylor University, Waco, TX
S	Jan 2023	North Carolina State University, Raleigh, NC
S	Jan 2023	University of Virginia, Charlottesville, VA
S	Dec 2022	National Institute of Standards and Technology, Gaithersburg, MD
S	Dec 2022	University of Florida, Gainesville, FL
S	Nov 2022	The Ohio State University, Columbus, OH
S	Nov 2022	University of South Carolina, Columbia, SC

#### Vecchia-approximated deep Gaussian processes for computer experiments

IT	Aug 2024	Joint Statistical Meetings, Portland, OR
IT	May 2023	Spring Research Conference, Banff, Alberta, Canada
IT	Aug 2022	Joint Statistical Meetings, Washington, D.C.
IT	Jun 2022	Quality & Productivity Research Conference, virtual
CT	Apr 2022	SIAM Conference on Uncertainty Quantification, virtual
CT	May 2022	Spring Research Conference, virtual

# Active learning for deep Gaussian process surrogates

IT	Oct 2022	Fall Technical Conference, Park City, UT
CT	Oct 2022	Advances in Interdisciplinary Statistics and Combinatorics, Greensboro, NC
P	Oct 2022	Virginia Tech Corporate Partners Conference, Blacksburg, VA
P	Aug 2022	IMSI Conference on Gaussian Processes, Chicago, IL
CT	Feb 2022	SIAM Conference on Parallel Processing for Scientific Computing, virtual
CT	Oct 2021	Virginia Tech Corporate Partners Conference, Blacksburg, VA

CT	Oct 2021	INFORMS Annual Meeting, virtual
S	Oct 2021	Virginia Tech Deptartment of Statistics Colloquium, virtual
IT	Aug 2021	Joint Statistical Meetings, virtual
CT	Jul 2021	ISBA World Meeting, virtual
S	Mar 2021	Virginia State University, virtual
CT	Oct 2020	Virginia Tech Corporate Partners Conference, virtual

#### OTHER EMPLOYMENT

NASA LANGLEY RESEARCH CENTER: graduate research assistant; May - December 2021

EASTMAN CHEMICAL COMPANY: applied statistics intern; May - August 2019

# OTHER RESEARCH EXPERIENCE

VIRGINIA TECH SOFTBALL: senior analyst. Applying Markov chain theory and Monte Carlo simulation to advise coaching decisions; 2019 - 2020

VIRGINIA TECH STATISTICAL APPLICATIONS AND INNOVATIONS GROUP: lead consultant. Providing statistical consulting to graduate students and faculty; 2019 - 2020

#### **LECTURING**

ST 370 PROBABILITY AND STATISTICS FOR ENGINEERS, NC STATE UNIVERSITY: undergraduate calculus-based introductory statistics course covering probability, estimation, hypothesis testing, regression, and analysis of variance with applications various engineering fields. Bi-weekly 75-minute lectures; Fall 2023 & Fall 2024.

STAT 4714 PROBABILITY AND STATISTICS FOR ELECTRICAL ENGINEERS, VIRGINIA TECH: undergraduate introductory statistics course covering probability, random varialbes, estimation, hypothesis testing, regression, and analysis of variance with applications in electrical engineering. Six-week online course; Summer 2023.

STAT 3615 BIOLOGICAL STATISTICS, VIRGINIA TECH: undergraduate introductory statistics course covering descriptive and inferential statistics with applications to biological sciences. Biweekly 75-minute lectures; Fall 2019 & Fall 2022.

# OTHER TEACHING EXPERIENCE

STAT 2004 INTRODUCTORY STATISTICS, VIRGINIA TECH: introductory statistics course for non-STEM majors. Teaching Assistant and Recitation Leader under Hamdy Mahmoud; Fall 2018 & Spring 2019.

STAT 3615 BIOLOGICAL STATISTICS, VIRGINIA TECH: undergraduate introductory statistics course. Teaching Assistant under Frances McCarty; Fall 2018.

VIRGINIA TECH STATISTICAL APPLICATIONS AND INNOVATIONS GROUP SHORT COURSES: instructing single-day courses in statistical methods and programming; 2019 - 2020.

**Curriculum Vitae:** Annie S. Booth — 5

**SERVICE** Reviewer on an NSF Division of Mathematical Sciences panel; 2024

CPID Fall Technical Conference Program Representative; 2024

Associate Editor, Technometrics; 2023 - Present

Virginia Tech Corporate Partners Committee; 2019-2021

Mu Sigma Rho, Vice President of Virginia Tech Chapter; 2020-2022

**PROFESSIONAL** American Statistical Association, Section on Physical and Engineering Sciences; 2021 - Present

**MEMBERSHIP** International Society for Bayesian Analysis; 2021 - Present