Chad Scherrer

Employment

Feb 2017- Statistical programming consultant, Seattle, WA.

- o Implement and optimize Bayesian models for DARPA Challenge Problem.
- Recommend code transformations for automating and generalizing optimizations.
- o Technology: Haskell, R, Julia, LaTeX, Spark, PyMC3, Git.

2014–2017 **Technical Lead**, *Galois, Inc.*, Portand, OR.

- Led probabilistic language development and publication.
- Led technical evaluation work and client presentations.
- Served as technical point of contact for external collaborators.
- Mentored junior staff.
- o Technology: Haskell, R, Python, Julia, Scala, Clojure, Git, Subversion, LaTeX

2013–2014 Lead Data Scientist, Melinae, Yakima, WA (remote).

- Led work to develop a revenue forecast model still in use by a client.
- Translated business client priorities into model specifications.
- Planned and implemented computational infrastructure.
- Developed a technical culture at a company with no other full-time technical staff.
- o Technology: R, Haskell, Julia, Stan, Git

2012–2013 Statistics Consultant, Insight Results, Yakima, WA (remote).

- o Contributed modeling expertise to a distributed data analysis team.
- Collaborated to integrate new models and prediction methods into data analysis workflow.
- Technology: R, Stan, Git

2000-2012 Research Scientist, Pacific Northwest National Laboratory, Richland, WA.

- Led development of Passage, a probabilistic programming language with C/OpenMP code generation, written in Haskell.
- o Led research and development of parallel coordinate descent algorithms for sparse (ℓ_1 -regularized) classification; published in top-tier international machine learning conferences (ICML, NIPS).
- Designed statistical models for a wide variety of domains, including radiation detection, proteomics, data compression, and network anomaly detection.
- Designed and implemented parallel algorithms for statistical learning and other scientific applications, in a variety of languages.
- Technology: Python, R, Ocaml, Matlab, Stan, C/OpenMP, Git, Subversion, LaTeX, Haskell (including parallel and sockets)

Education

1994–2003 **PhD, Mathematics**, *Indiana University*, Bloomington, IN. *Multivariate Circular Symmetry Models*. Steen A Andersson, advisor.

1990–1994 BS, Mathematics, Rose-Hulman Institute of Technology, Terre Haute, IN.

Open-source Software

- Passage, http://hackage.haskell.org/package/passage
 Generate C/OpenMP Gibbs sampler from high-level model specificiation
- BayesianLinearRegression, http://github.com/cscherrer/BayesianLinearRegression.jl Fit Bayesian linear regression model, with marginal likelihood noise estimation
- fastbayes, https://github.com/cscherrer/fastbayes
 Similar to BayesianLinearRegression.jl, but implemented in Haskell

Selected Publications

- Scherrer C. An Exponential Family Basis for Probabilistic Programming. Probabilistic Programming Semantics, Workshop at Principles of Programming Languages (POPL 2017).
- Westbrook E, C Scherrer, N Collins, and E Mertens. GraPPa: Spanning the Expressivity vs. Efficiency Continuum. Probabilistic Programming Semantics, Workshop at Principles of Programming Languages (POPL 2017).
- Scherrer C, I Diatchki, L Erkök, and M Sottile. Passage: A Parallel Sampler Generator for Hierarchical Bayesian Modeling. Probabilistic Programming: Foundations and Applications, Workshop at Neural Information Processing Systems (NIPS 2012).
- Scherrer C, A Tewari, M Halappanavar, and D Haglin. 2012. Feature Clustering for Accelerating Parallel Coordinate Descent. Neural Information Processing Systems (NIPS 2012).
- o Scherrer C, M Halappanavar, A Tewari, and D Haglin. 2012. Scaling Up Coordinate Descent Algorithms for Large ℓ_1 Regularization Problems. International Conference on Machine Learning (ICML 2012).
- Jarman KD, Scherrer C, EL Smith, L Chilton, KK Anderson, JJ Ressler, and LL Trease.
 2011. Indirect Estimation of Radioactivity in Containerized Cargo. Radiation Measurements 46 (1): 10–20.
- Goodman EL, DJ Haglin, Scherrer C, D Chavarría-Miranda, JA Mogill, and JT Feo. 2010.
 Hashing Strategies for the Cray XMT. In IEEE International Symposium on Parallel &
 Distributed Processing, Workshops and Phd Forum (IPDPSW 2010), pp. 1–8. Institute
 of Electrical and Electronics Engineers, Piscataway, NJ.
- Beagley N, C Scherrer, Y Shi, BH Clowers, WF Danielson, and AR Shah. 2009. Increasing the Efficiency of Data Storage and Analysis using Indexed Compression. In The 5th IEEE International Conference on E-Science.
- Pike WA, C Scherrer, and SJ Zabriskie. 2008. Putting Security in Context: Visual Correlation of Network Activity with Real-World Information. In VizSEC 2007: Proceedings of the Workshop on Visualization for Computer Security, ed. Goodall, J. R. and Conti, G. and Ma, K. L., pp. 203–220. Springer, Berlin, Germany.

Patent

 Scherrer C, System and Method for Anomaly Detection, U.S. Patent No. 7,739,082, Jun 2010.