Emily Diana

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Education

2018- PhD Student in Statistics - The Wharton School, University of Pennsylvania

Adviser: Michael Kearns

2017-2018 M.S. in Statistics - Stanford University

2011-2015 B.A. in Applied Mathematics, cum laude - Yale College

Thesis: Maintaining Bipartite Structure with a Modified Louvain Algorithm

Supervisor: Daniel Spielman

Publications

1. Emily Diana, Wesley Gill, Ira Globus-Harris, Michael Kearns, Aaron Roth, and Saeed Sharifi-Malvajerdi. Lexicographically fair learning: Algorithms and generalization. 2021. Under Reivew

- 2. Emily Diana, Wesley Gill, Michael Kearns, Krishnaram Kenthapadi, and Aaron Roth. Convergent algorithms for (relaxed) minimax fairness. 2020. Under Reivew
- 3. Emily Diana, Travis Dick, Hadi Elzayn, Michael Kearns, Aaron Roth, Zachary Schutzman, Saeed Sharifi-Malvajerdi, and Juba Ziani. Algorithms and learning for fair portfolio design. Under Reivew
- 4. Emily Diana, Hadi Elzayn, Michael Kearns, Aaron Roth, Saeed Sharifi-Malvajerdi, and Juba Ziani. Differentially private call auctions and market impact. *In the Twenty-First ACM Conference on Economics and Computation*, February 2020. arXiv:2002.05699 cs.GT
- 5. Emily Diana, Michael Kearns, Seth Neel, and Aaron Roth. Optimal, truthful, and private securities lending. *In 2020 ACM International Conference on AI in Finance*, October 2020. arXiv:1912.06202 [cs, q-fin]
- 6. Charles R. Noble et al. Ale3d: An arbitrary lagrangian-eulerian multi-physics code. Technical Report LLNL-TR-732040, Lawrence Livermore National Lab. (LLNL), Livermore, CA (United States), May 2017

Conference Presentations

- 1. ALT Mentorship Workshop"Minimax and Lexicographically Fair Learning: Algorithms, Experiments, and Generalization." 2021. (Talk Dissection)
- 2. *AMLC Workshop on Fairness and Bias in AI.* "Convergent Algorithms for (Relaxed) Minimax Fairness." 2020. (Talk)
- 3. 6th Annual Bloomberg-Columbia Machine Learning in Finance. "Optimal, truthful, and private securtities lending." 2020. (Talk)

- 4. *Joint Statistical Meetings, Philadelphia, PA.* "Is Anemia Prevalence a Good Proxy for Malaria Prevalence for Children? A Community-Level Perspective via Matched Logistic Regression." 2020. (Talk)
- 5. NeuRIPS Workshop on Robust AI in Financial Services: Data, Fairness, Explainability, Trustworthiness, and Privacy, Vancouver, CA. "Optimal, truthful, and private securities lending." 2019. (Spotlight Talk)
- 6. *Grace Hopper Celebration of Women in Computing, Houston, TX.* "Domain Decomposition with Recursive Inertial Bisection." 2016. (Poster)
- 7. Yale Day of Data, New Haven, CT. "Partitioning Bipartite Graphs: A Modified Louvain." 2015. (Poster)
- 8. *Joint Mathematics Meetings, Baltimore, MD.* "Random Walks on Spheres and Harmonic Functions." 2014. (Poster)

Teaching Assistantships

The Wharton School, University of Pennsylvania

CIS 399: Science of Data Ethics (Spring 2020)

STAT 613: Regression Analysis for Business (Fall 2019)

STAT 102: Introduction to Business Statistics (Spring 2019)

Stanford University

CS 161: Design and Analysis of Algorithms (Winter 2018-2019)

CS 106A: Programming Methodologies (Fall 2018)

Professional Experience

Jun 2020 - Amazon Web Services (Remote)

Applied Scientist Intern

Supervisors: Michael Kearns and Krishnaram Kenthapadi Research Topic: Minmax Fairness: Framework and Algorithms.

Language: Python

Time Commitment: Full time through September 18th. Flex hours as needed (to continue col-

laboration) currently.

Mar 2017 - Center on Poverty and Inequality, Stanford University, Stanford, CA

Aug 2018 Research Assistant

Supervisors: David Grusky and Adrian Raftery

Research Topic: Developing methodologies to analyze trends in contemporary social mobility

based on contingency tables of longitudinally-linked Census data (ongoing project).

Language: R

Aug 2015- Lawrence Livermore National Laboratory, Livermore, CA

Sep 2017 Scientific Software Developer

Parallelized and integrated a domain decomposer, Recursive Inertial Bisection, into the mesh generation step of ALE3D, a multi-physics "Arbitrary Lagrangian-Eulerian 3D" numerical simulation code. Primary developer for LLNL's ParticlePack code. Member of team integrating a GPU portability abstraction into ALE3D's advection package. Presented research internally on implications of strided memory access patterns on GPU-accelerated computing.

Languages: C++, Python

Packages: MPI, CUDA, TotalView, ViSit, GDB

Jun 2014 - Lawrence Livermore National Laboratory, Livermore, CA

Aug 2014 Cybersecurity Intern

Poster: Partitioning Bipartite Graphs: A Modified Louvain

Language: MATLAB

May 2013 - Summer Undergraduate Research Institute in Experimental Mathematics, East Lansing, MI

Jul 2013 Undergraduate Summer Researcher, Michigan State University

Manuscript: Random Walks on Spheres and Harmonic Functions

Language: MATLAB

Coding Skills

Proficient Familiarity Everyday Workflow Work Experience C/C++ SQL LaTeX MPI TotalView Haskell Java Git Scheme Bash VisIt Python **GDB** MATLAB

Service

FORC External Reviewer (2021)

Wharton Doctoral Program Peer Mentor (2020)

Stanford Women in Mathematics Mentoring (2017)

LLNL Division Representative for Girls Who Code (2016-2017)

Awards

Wellcome Data Re-Use Prize: Malaria (£15000, 2019)

Weapons Simulation and Computing Code Development Silver Star Award (2017)

References

Available upon request