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Jonathan P Williams

PROFESSIONAL POSITIONS

Visiting Fellow, Centre for Adv. Study, Norwegian Academy of Science and Letters	2022 - 2023
Assistant Professor (tenure-track), Department of Statistics, NC State University	2019 -
Research Collaborator, Mayo Clinic, Rochester, MN	2017 - 2020
Biostatistics Intern, Mayo Clinic, Rochester, MN	Summer 2016
Statistical Consultant, Caster Concepts, Inc, Albion, MI	2011 - 2014

Associate Editor,	Journal of the American Statistical Association: Reviews	2023 -
Associate Editor.	The American Statistician: Reviews	2023 -

EDUCATION

University of North Carolina, Chapel Hill, NC

2014 - 2019

Department of Statistics and Operations Research

PhD Statistics

Advisors: Dr. Jan Hannig (UNC) and Dr. Curtis Storlie (Mayo Clinic)

New York University, New York, NY

2012 - 2014

Courant Institute of Mathematical Sciences

MS Mathematics Advisor: Dr. Ying Lu

PEER-REVIEWED PAPERS

- † Graduate student working under my supervision
- * Undergraduate student working under my supervision

Manuscripts appearing in journals with statistical focus

- 29. A Hjort † , **J P Williams**, and J Pensar (202x). Clustered Conformal Prediction for the Housing Market. **In review**.
- 28. M A Abba[†], **J P Williams**, and B J Reich (202x). A Bayesian shrinkage estimator for transfer learning. **In review**.
- 27. N Dey[†], R Martin, and **J P Williams** (202x). Anytime-valid generalized universal inference on risk minimizers. **In review**.
- 26. A Hjort[†], G H Hermansen, J Pensar, and **J P Williams** (202x). Uncertainty quantification in automated valuation models with locally weighted conformal prediction. **In review**.
- 25. J P Williams (202x). Model-free generalized fiducial inference. R&R at Journal of Machine Learning Research.
- 24. A Murph[†], C B Storlie, P M Wilson, **J P Williams**, and J Hannig (202x). Bayes Watch: Bayesian change-point detection for process monitoring with fault detection. **In review**.
- 23. N Dey[†] and **J P Williams** (202x). Valid inference for machine learning model parameters. **In** review.

- 22. N Dey[†], M Singer[†], **J P Williams**, and S Sengupta (202x). Word embeddings as statistical estimators. **To appear in Sankhya B**.
- 21. J Hickey[†], **J P Williams**, and E C Hector (202x). Transfer learning with uncertainty quantification: Random effect calibration of source to target (RECaST). **R&R** at **Journal of Machine Learning Research**.
- 20. E B Kendall[†], **J P Williams**, G H Hermansen, F Bois, and V H Thanh (202x). Beyond time-homogeneity for continuous-time multistate Markov models. **R&R** at **Journal of Computational and Graphical Statistics**.
- 19. A Murph[†], J Hannig, and **J P Williams** (202x). Generalized fiducial inference on differentiable manifolds. **In review**.
- 18. **J P Williams**, G H Hermansen, H Strand, G Clayton, and H M Nygård (202x). Bayesian hidden Markov models for latent variable labeling assignments in conflict research: Application to the role ceasefires play in conflict dynamics. **To appear in Annals of Applied Statistics**.
- M A Abba[†], J P Williams, and B J Reich (2023). A penalized complexity prior for deep Bayesian transfer learning with application to materials informatics. Annals of Applied Statistics 17 (4) pp.3241–3256.
- 16. N Dey[†], J Ding[†], J Ferrell^{*}, C Kapper^{*}, M Lovig^{*}, E Planchon^{*}, and J P Williams (2023). Conformal prediction for text infilling and part-of-speech prediction. New England Journal of Statistics in Data Science 1 pp.69–83.
- 15. S Koner[†] and **J P Williams** (2023). The EAS approach to variable selection for multivariate response data in high-dimensional settings. **Electronic Journal of Statistics** 17 (2) pp.1947–1995.
- 14. **J P Williams**, Y Xie, and J Hannig (2023). The EAS approach for graphical selection consistency in vector autoregression models. **Canadian Journal of Statistics** 51 (2) pp.674–703.
- 13. **J P Williams**, D M Ommen, and J Hannig (2023). Generalized fiducial factor: an alternative to the Bayes factor for forensic identification of source problems. **Annals of Applied Statistics** 17 (1) pp.378–402.
- 12. J P Williams, C B Storlie, T M Therneau, C R Jack Jr, and J Hannig (2020). A Bayesian approach to multi-state hidden Markov models: Application to dementia progression. Journal of the American Statistical Association 115 (529) pp.16–31.
- 11. **J P Williams** and J Hannig (2019). Non-penalized variable selection in high-dimensional linear model settings via generalized fiducial inference. **Annals of Statistics** 47 (3) pp.1723–1753.
- I Carmichael and J P Williams (2018). An exposition of the false confidence theorem. Stat 7 (1) pp.e201.
- 9. **J P Williams** and Y Lu (2015). Covariance Selection in the linear mixed effect model, **Journal of Machine Learning Research: Workshop and Conference Proceedings** 44 pp.277–291. (NIPS conference session)

Discussions/chapters appearing in journals/books with statistical focus

- 8. N Dey[†], R Martin, and **J P Williams** (202x). Neil Dey, Ryan Martin, and Jonathan P Williams' contribution to the Discussion of "Safe Testing" by Grünwald, de Heide, and Koolen. **To appear in Journal of the Royal Statistical Society: Series B**.
- A Murph[†], J Hannig, and J P Williams (2024). Introduction to generalized fiducial inference. Handbook of Bayesian, Fiducial, and Frequentist Inference (1st ed.). Chapman and Hall/CRC.

6. **J P Williams** (2021). Discussion of "A Gibbs sampler for a class of random convex polytopes". **Journal of the American Statistical Association** 116 (535) pp.1198–1200.

Manuscripts appearing in journals with non-statistical focus

- 5. V V Volpe, E B Kendall[†], A N Collins, M G Graham, J P Williams, and S J Holochwost (202x). Prior exposure to racial discrimination and patterns of acute parasympathetic nervous system responses among black adults. In review.
- 4. N Giertych[†], A Shaban, P Haravu^{*}, and **J P Williams** (202x). A statistical primer on classical period-finding techniques in astronomy. **In review**.
- 3. I Carmichael, T Keefe, N Giertych[†], and **J P Williams** (202x). yaglm: a Python package for fitting and tuning generalized linear models that supports structured, adaptive and non-convex penalties. In progress, but manuscript available on my website.
- S Nghiem, J P Williams, C Afoakwah, Q Huynh, S K Ng, and J Byrnes (2021). Can administrative health data improve the gold standard? Evidence from a model of the progression of myocardial infarction. International Journal of Environmental Research and Public Health 18 (14) pp.7385.
- E Sechi, E Shosha, J P Williams, S J Pittock, B G Weinshenker, B M Keegan, N L Zalewski, A S Lopez-Chiriboga, J Jitprapaikulsan, and E P Flanagan (2019). Aquaporin-4 and MOG autoantibody discovery in idiopathic transverse myelitis epidemiology. Neurology 93 (4) pp.e414–e420.

FUNDING

- Statistical foundations for uncertainty quantification of machine intelligence assembled from generalized fiducial inference (2023-2024). NC State Faculty Research and Professional Development Fund, sole-PI, 7,000 USD.
- Seed grant: Hidden Markov methodology for assessing racial stressors (2023-2024). NC State Data Science Academy, PI, 50,000 USD.
- R56: Hidden Markov methodology for machine learning applied to identifying physiological states
 of shock in the intensive care unit via biomedical and unstructured text data (2021-2023). NIH
 R56HL155373, sole-PI, 494,527 USD.
- REU site: Directed research for undergraduates in mathematics and statistics (DRUMS) (2024-2027). NSF 2051010, Faculty Associate, 560,000 USD.
- REU site: Directed research for undergraduates in mathematics and statistics (DRUMS) (2024-2025).
 NSA H98230-20-1-0259 and H98230-21-1-0014, Faculty Associate, 125,000 USD.
- REU site: Directed research for undergraduates in mathematics and statistics (DRUMS) (2021-2024). NSF 2051010, Faculty Associate, 488,397 USD.
- 1. REU site: Directed research for undergraduates in mathematics and statistics (DRUMS) (2021-2022). NSA H98230-20-1-0259 and H98230-21-1-0014, Faculty Associate, 125,000 USD.

PROFESSIONAL SERVICES

• Reviewer for National Science Foundation	1 proposal
• Referee for Journal of the Royal Statistical Society: Series B	1 manuscript
ullet Referee for Journal of the American Statistical Association: Theory and Methods	2 manuscripts
$ullet$ Referee for $Sankhya\ A$	1 manuscript
• Referee for Statistics in Medicine	1 manuscript
• Referee for <i>Biometrics</i>	2 manuscripts
• Referee for Journal of Computational and Graphical Statistics	4 manuscripts

• Referee for International Journal of Approximate Reasoning	1 manuscript
• Referee for Machine Learning	1 manuscript
• Referee for Scandinavian Journal of Statistics	1 manuscript
• Referee for Journal of Statistical Planning and Inference	1 manuscript
• Referee for Statistical Methods in Medical Research	2 manuscripts
• Referee for <i>The American Statistician</i>	1 manuscript
• Referee for <i>Stat</i>	6 manuscripts
• Referee for The New England Journal of Statistics in Data Science	1 manuscript
• Referee for SCIENCE CHINA Mathematics	2 manuscripts
• Referee for CRC Press	1 manuscript
• Referee for Communications in Statistics: Theory and Methods	1 manuscript
$ullet$ Referee for $PLOS\ ONE$	1 manuscript
• Referee for Statistical Modelling	1 manuscript
• Referee for Negotiation Journal	1 manuscript
• Referee for <i>Computers</i>	1 manuscript
• Referee for <i>Mathematics</i>	1 manuscript
• Referee for <i>Stats</i>	1 manuscript

PRESENTATIONS

- 31. Model-free generalized fiducial inference for empirical risk minimizers. 2024 WNAR/IMS/Graybill Annual Meeting, Colorado State University, June 2024.
- 30. A tutorial on conformal prediction and new ideas for model-free statistical inference. Seminar, Department of Psychology, University of Maryland, March 2024.
- 29. Model-free generalized fiducial inference. Seminar, Department of Statistics, North Carolina State University, March 2024.
- 28. Multistate Markov models: Application to dementia progression. 16th International Conference of the ERCIM WG on Computational and Methodological Statistics (CMStatistics 2023), HTW Berlin, University of Applied Sciences, Berlin, Germany, December 2023.
- 27. R package: HMMs for conflict research. *Uncertainty of Forecasting Fatalities in Armed Conflict Research Kitchen*, Peace Research Institute Oslo (PRIO), Oslo, Norway, December 2023.
- 26. Discussion of "Imprecise probability in statistics: why imprecision is needed, where it comes from, and how it's beneficial". *Seminar*, Department of Statistics, North Carolina State University, October 2023.
- 25. Organizer/discussant: Topic-contributed session "Modeling techniques for astrostatistical datasets". Joint Statistical Meeting, Toronto, Canada, August 2023.
- 24. Model-free generalized fiducial inference. Eighth Bayesian, Fiducial, and Frequentist Conference, University of Cincinnati, May 2023.
- 23. Model-free generalized fiducial inference. Seminar Series in Statistics and Data Science. Department of Mathematics, University of Oslo, Norway, December 2022.
- 22. Introduction to conformal-based uncertainty quantification and applications to automated valuation models. CAS Workshop: Prediction with Uncertainty, Oslo, Norway, December 2022.
- 21. Tutorial on conformal prediction, and a new idea. *Seminar*, Norwegian Computing Center, Oslo, Norway, December 2022.

- 20. Hidden Markov model applications for conflict data. CAS Workshop: From Processes to Models, Oslo, Norway, October 2022.
- 19. Conformal predictors constructed from generalized fiducial inference. *Joint Statistical Meeting*, Washington, DC, August 2022.
- 18. The role of Bayesian hidden Markov models in conflict research. *Pre-CAS Workshop on Stability and Change*, Oslo, Norway, May 2022.
- 17. Research experience at NC State University for undergraduate students. *Seminar*, Department of Mathematics, High Point University, October 2021.
- 16. Discussion of "A Gibbs sampler for a class of random convex polytopes". *JASA T&M Invited Session, Joint Statistical Meeting*, Seattle, WA, August 2021.
- 15. Generalized fiducial factor: an alternative to a Bayes factor for forensic identification of source problems. *Joint Statistical Meeting*, Seattle, WA, August 2021.
- 14. A Bayesian hidden Markov model framework for monitoring and diagnosing critically ill hospital patients. 28th Nordic Conference in Mathematical Statistics, Tromsø, Norway, June 2021.
- 13. Generalized fiducial factor: An alternative to a Bayes factor for forensic identification of source problems. BFF 6.5 Virtual Workshop on Bayesian, Fiducial, and Frequentist Statistical Inference, virtual conference hosted on https://researchers.one/, February 2021.
- 12. The EAS approach for graphical selection consistency in vector autoregression models. 12th International Conference of the European Research Consortium for Informatics and Mathematics Working Group on Computational and Methodological Statistics (CMStatistics 2019), University of London, UK, December 2019.
- 11. The EAS approach for graphical selection consistency in vector autoregression models. Sixth Bayesian, Fiducial, and Frequentist Conference on Model Uncertainty, Duke University and SAMSI, May 2019.
- 10. Non-penalized variable selection in high-dimensional settings via generalized fiducial inference. Seminar, Department of Statistics, University of Florida Gainesville, January 2019.
- Non-penalized variable selection in high-dimensional settings via generalized fiducial inference. Seminar, Department of Statistics, Iowa State University, January 2019.
- 8. Non-penalized variable selection in high-dimensional settings via generalized fiducial inference. Seminar, Department of Statistics, University of Illinois Urbana-Champaign, December 2018.
- 7. Non-penalized variable selection in high-dimensional settings via generalized fiducial inference. Seminar, Department of Statistics, North Carolina State University, December 2018.
- Non-penalized variable selection via generalized fiducial inference. Graduate Seminar, Department of Statistics and Operations Research, UNC Chapel Hill, November 2018.
- Non-penalized variable selection via generalized fiducial inference. AISC 2018 International Conference on Advances in Interdisciplinary Statistics and Combinatorics, UNC Greensboro, October 2018.
- 4. Non-penalized variable selection in high-dimensional settings via generalized fiducial inference. 27th Nordic Conference in Mathematical Statistics, Tartu, Estonia, June 2018.
- A Bayesian approach to multi-state hidden Markov models: Application to dementia progression. Graduate Seminar, Department of Statistics and Operations Research, UNC Chapel Hill, September 2017.
- Non-penalized variable selection in high-dimensional linear model settings via generalized fiducial inference. Graduate Seminar, Department of Statistics and Operations Research, UNC Chapel Hill, February 2017.
- A Bayesian approach to multi-state hidden Markov models: application to dementia progression. Tea Time for Science, Biomedical Statistics and Informatics, Health Sciences Research, Mayo Clinic, Rochester, MN, August 2016.

POSTER PRESENTATIONS

- 7. A Bayesian hidden Markov model framework for monitoring and diagnosing critically ill hospital patients. Seventh Bayesian, Fiducial, and Frequentist Conference, University of Toronto, Canada, May 2022.
- 6. A statistical primer on classical methods for exoplanet detection. Statistical Challenges in Modern Astronomy VII conference, virtual conference, June 2021.
- 5. Non-penalized variable selection via generalized fiducial inference. Recycled Poster Session of the North Carolina Chapter of the American Statistical Association, SAS Campus, NC, September 2019.
- 4. Non-penalized variable selection via generalized fiducial inference. Fifth Bayesian, Fiducial, and Frequentist Conference, University of Michigan Ann Arbor, May 2018.
- 3. Generalized fiducial inference for high dimensional problems. Invited Poster Session, Joint Statistical Meeting, Baltimore, MD, July 2017.
- 2. Non-penalized variable selection in high-dimensional linear model settings via generalized fiducial inference. Fourth Bayesian, Fiducial, and Frequentist Conference, Harvard University, May 2017.
- 1. Covariance Selection in the Linear Mixed Effect Model. Feature Extraction: Modern Questions and Challenges, NIPS, Montreal, Canada, December 2015.

AWARDS

5	
• Thank-a-Teacher Award, NCSU	2022
• LeRoy and Elva Martin Award for Teaching Excellence	2021 - 2022
\bullet Best poster award, Recycled Poster Session of the NC ASA	September 2019
• Graduate Student Travel Grant – 1,000 USD	Summer 2018
• Carl M. Erikson Mathematics Department Scholarship	2011 - 2012
• Regents Scholarship	2009 - 2012
• National Scholars Program Scholarship	2008 - 2012
• Leader Award Scholarship	2009 - 2011

TEACHING AND ADVISING

Courses taught:

• Adv. computing for stat. methods (undergraduate; ST 495 NCSU)	Spring '22, '23, '24
\bullet Intro. to prob. and dist. theory (undergraduate; ST 371 NCSU)	Fall '20
• Linear models (graduate; ST 705 NCSU)	Spring '20, '21, '22, '23, '24
\bullet Fundamentals of statistical inference II (graduate; ST 502 NCSU)	Fall '19
• STOR-BIOS grad student boot camp (real analysis section; UNC)	Summer '17
\bullet Intro. to statistics (first year undergraduate; STOR 155 UNC)	Spring '16, Fall '16
\bullet Tutor (economics and mathematics undergraduate; EMU)	'09 - '12

PhD students advised/co-advised:

- 7. Neil Dey (NCSU; expected graduation Summer 2025)
- 6. Emmett Kendall (NCSU; expected graduation Summer 2025)
- 5. Naomi Giertych (NCSU; expected graduation Summer 2024)
- 4. Jimmy Hickey (NCSU; expected graduation Summer 2024)
- 3. Mohamed Abba, PhD, NCSU 2023 2023
- 2. Alexander Murph, PhD, UNC Chapel Hill

PhD committees served on:	
8. Matthew Singer (NCSU; expected graduation Summer 2024)	
7. Xinyu Zhang (NCSU; expected graduation Summer 2024)	
6. Ian Grace (NCSU; expected graduation TBD)	
5. Alvin Sheng (NCSU; expected Spring 2024)	
4 Appie Tang DhD NCCH	2022

2021

 4. Annie Tang, PhD, NCSU
 2023

 3. Kang Wang, PhD, NCSU
 2023

 2. Yin-Jen Chen, PhD, NCSU
 2022

 1. Pei-Shien Wu, PhD, NCSU
 2022

Undergraduate students mentored:

1. Salil Koner, PhD, NCSU

- 5. Jack Ferrell (University of Florida; REU student 2021)
- 4. Carolina Kapper (High Point University; REU student 2021)
- 3. Maxwell Lovig (University of Louisiana, Lafayette; REU student 2021)
- 2. Emiliano Planchon (NCSU; REU student 2021)
- 1. Pragya Haravu (NCSU; expected graduation 2023)

DEPARTMENT SERVICE

Admissions committee NCSU
 Search committee NCSU
 Seminar committee NCSU
 Spring 2021, Fall 2021

• Qualifying exam committee NCSU Aug '20, '23, '24, Jan '21, '22