Kory D. Johnson

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https://korydjohnson.github.io/

Academic Positions

2019 - present Vienna University of Economics and Business
Institute for Statistics and Mathematics
Universitätsassistent (Assistant Professor, non-tenure track)
The University of Vienna

Department of Statistics and Operations Research Universitätsassistent (Assistant Professor, non-tenure track)

Education

2011 - 2016 The Wharton School, University of Pennsylvania

M.A. Statistics; Ph.D., Statistics

Dissertation Title: Discrete Methods in Statistics: Feature Selection and Fairness-Aware

Data Mining

Advisers: Professors Robert Stine and Dean Foster

2007 - 2011 The Wharton School, University of Pennsylvania

B.S. in Economics summa cum laude; Statistics, minor in Mathematics

The College of Arts and Sciences, University of Pennsylvania

B.A. summa cum laude with Distinction in Economics and Philosophy

Publications

K. D. Johnson, R. A. Stine, and D. P. Foster. Impartial predictive modeling: Ensuring fairness in arbitrary models. *ArXiv e-prints*, October 2016.

Lawrence D. Brown and Kory D. Johnson. Comment. Journal of the American Statistical Association, 111(514):614–617, 2016. URL http://dx.doi.org/10.1080/01621459.2016.1182788.

K. D. Johnson, R. A. Stine, and D. P. Foster. Submodularity in Statistics: Comparing the Success of Model Selection Methods. *ArXiv e-prints*, October 2015a. URL http://arxiv.org/abs/1510.06301.

K. D. Johnson, D. Lin, L. H. Ungar, D. P. Foster, and R. A. Stine. A Risk Ratio Comparison of l₀ and l₁ Penalized Regression. ArXiv e-prints, October 2015b. URL http://arxiv.org/abs/1510.06319.

In Preparation

Danijel Kivaranovic, Kory D Johnson, and Hannes Leeb. Adaptive, distribution-free prediction intervals for deep neural networks. arXiv preprint arXiv:1905.10634, 2019. Submitted to NeurIPS 2019.

K. D. Johnson, R. A. Stine, and D. P. Foster. Fitting High-Dimensional Interaction Models with Error Control. *ArXiv e-prints*, 2019. URL http://arxiv.org/abs/1510.06322.

Kory D. Johnson. Controlling fwer in stepwise regression using multiple comparisons. In Preparation, 2019.

Software

Kory D. Johnson and Robert A. Stine. rai: Revisiting-Alpha-Investing for Polynomial Regression, 2019. URL https://github.com/korydjohnson/rai. R package version 1.0.0.

Presentations

Revisiting Alpha-Investing: mFDR Control in Polynomial Regression, December 2018. Computational and Methodological Statistics 2018. Pisa, Italy. Invited Talk.

Comment: Exact Post-selection Inference for Sequential Regression Procedures, November 2018. Larry Brown Memorial Workshop, Young Researcher Session. Philadelphia, USA.

Stopping Stepwise Regression with the Sequential Rejection Principle, September 2018. Royal Statistical Society 2018 International Conference. Cardiff, Wales. Invited Talk.

Sequential Testing for Inference During Model Selection, July 2018. Workshop on Model Selection, Regularization, and Inference. Vienna, Austria.

Controlling FWER in Stepwise Regression Using Multiple Comparisons, December 2017. Computational and Methodological Statistics 2018. London, England. Invited Talk.

Valid Stepwise Regression Using Sequential Testing, July 2017. Joint Statistical Meetings. Baltimore, USA.

Valid Stepwise Regression Using Sequential Testing, July 2017. Poster Session for IMS New Researchers in Statistics and Probability. Baltimore, USA.

Sequential Testing for Inference During Model Selection, March 2017. University of Vienna Department of Statistics and Operations Research. Vienna, Austria. Colloquium Presentation.

Sequential Testing for Inference During Model Selection, April 2016. Ph.D. Dissertation Defense. Philadelphia, USA.

Discrete Methods in Statistics: Feature Selection and Fairness Aware Data Mining, November 2015. Ph.D. Dissertation Proposal Defense. Philadelphia, USA.

Submodularity in Statistics, August 2015. Joint Statistical Meeting. Seattle, USA.

Submodularity in Statistics: Comparing the Success of Model Selection Methods, May 2015. Student Seminar Day. University of Pennsylvania.

Introduction to Submodularity, May 2014. Student Seminar Day. University of Pennsylvania.

In Defense of l_0 : Greedy Feature Selection, April 2014. SIAM International Conference on Data Mining. Poster in Doctoral Forum. Phiadelphia, USA.

Revisiting Alpha Investing: Principled, Greedy Feature Selection, August 2013. Second Year Paper Presentation. University of Pennsylvania.

Exponential Smooth as an Approximate Half-Space Checking Rule, August 2012. First Year Paper Presentation. University of Pennsylvania.

Teaching Experience

Instructor: Lecturer

Winter 2018	Statistical Programming: Introduction to R
Summer 2018	Large-Scale Inference (master's level)
Winter 2017	Data Science Case Studies in R (master's level)
Summer 2017	Nonparametric Inference (master's level)
Summer 2015	Introductory Business Statistics

Instructor: Exercise Course

Summer 2017	Statistical Inference
Winter 2016	Linear Models
Spring 2015	Introductory Statistic

Spring 2015 Introductory Statistics
Spring 2012 Introductory Statistics

Teaching Assistant

Spring 2016 Modern Regression for Social, Behavioral, and Biological Sciences

Fall 2015 Introductory Business Statistics II Fall 2014 Introductory Business Statistics I

Spring 2014 Applied Econometrics II Fall 2013 Intermediate Statistics

Spring 2013 Introductory Business Statistics I

Fall 2012 Applied Econometrics I

Fall 2011 Introductory Business Statistics II

Honors and Awards

5/2014 SIAM Student Travel Award. SIAM International Conference on Data Mining.

5/2011 Elected to Phi Beta Kappa. University of Pennsylvania.

Professional Development

10/2014 Teacher Development Program II

Four module workshop to improve presentation and teaching skills.

5/2011 Teacher Development Program I

Half-day workshop on communication skills.

Other Experience

7/2009 - 8/2009 Marketing Intern, Citibank Singapore, SG.

9/2008 - 5/2009 Consultant, Wharton Small Business Development Center. Philadelphia, PA.

Technical Skills

- Extensive experience in R and LATEX.
- Some experience in Python, Matlab, SQL, C‡, and VBA.

Other Interests

Rock climbing, splitboarding, and mountaineering.