Michael Jauch

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Education

2014 - Present	PhD in Statistical Science Duke University (Durham, NC, USA) Advisers: David Dunson and Peter Hoff
2014 - 2017	MS in Statistical Science Duke University
2011 - 2012	Graduate Study in Mathematics Central European University (Budapest, Hungary)
2007 - 2011	BA in Mathematics Rice University (Houston, TX, USA)

Industry Experience

2012 - 2014	Data Scientist Civitas Learning (Austin, TX, USA)

Publications and preprints

Michael Jauch, Peter D. Hoff, and David B. Dunson. Random orthogonal matrices and the Cayley transform. Submitted, 2018. [arxiv] [code]

Michael Jauch, Paolo Giordani, and David B. Dunson. A Bayesian oblique factor model with extension to tensor data. Proceedings of the Conference of the Italian Statistical Society, 2017.

Michael Jauch and Victor Peña. Bayesian optimization with shape constraints. NIPS Workshop on Bayesian Optimization, 2016. [arxiv]

Current projects

Michael Jauch, Peter D. Hoff, and David B. Dunson. Markov chain Monte Carlo for distributions on the Stiefel manifold.

Michael Jauch, Peter D. Hoff, and David B. Dunson. Marginal matching priors for orthogonal matrices.

Michael Jauch and Peter D. Hoff. Optimal shrinkage estimation with nuisance coefficients.

Talks and posters

Contributed talk at the Joint Statistical Meetings in Vancouver. August 2018. [slides]

Invited talk at the 2018 ISBA World Meeting in Edinburgh. June 2018. [slides]

Contributed poster at the Joint Statistical Meetings in Baltimore. August 2017.

Invited talk at the Conference of the Italian Statistical Society in Florence. June 2017.

Contributed poster at the NIPS Workshop on Bayesian Optimization in Barcelona. December 2016

Contributed poster at the 2016 ISBA World Meeting in Sardinia. June 2016.

Teaching experience

Teaching assistant at Duke

STA623 Statistical Decision Theory with David Dunson. Fall 2018.

STA642 Time Series and Dynamic Models with Mike West. Fall 2017.

STA832 Multivariate Statistical Analysis with Peter Hoff. Spring 2017.

STA360/601 Bayesian Methods and Modern Statistics with Rebecca Steorts. Spring 2016.

STA360/601 Bayesian Methods and Modern Statistics with David Dunson. Fall 2015.

STA101 Data Analysis and Statistical Inference with Mine Çetinkaya-Rundel. Fall 2014.

Service

Referee for Bayesian Analysis

Duke Statistical Science GCC representative (2015-2016)

Undergraduate research

Yan Digilov, et al. Energy-minimizing unit vector fields. Involve, 2011. [pdf]