

# MICHAEL WIECK-SOSA

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## EDUCATION

<b>Carnegie Mellon University</b>   PhD in Statistics   Advisors: <a href="#">Aaditya Ramdas</a> and <a href="#">Cosma Shalizi</a>	<i>May 2027</i>
• GPA: 3.98/4.00   Thesis topic: theory and methods for high-dimensional time series	
<b>University of Illinois at Urbana-Champaign</b>   MS in Statistics	<i>May 2022</i>
• GPA: 3.95/4.00   Awards: 2-year teaching assistantship with full tuition waiver and stipend	
<b>Fordham University</b>   BS in Mathematics with Minors in Computer Science and Economics	<i>May 2020</i>
• GPA: 3.77/4.00   Awards: <i>magna cum laude</i>   GRE: 170/170 Quantitative, 163/170 Verbal, 4.5/6.0 Writing	

## PROGRAMMING LANGUAGES AND SOFTWARE

- Expert in Python: NumPy, pandas, Polars, scikit-learn, statsmodels, PyTorch, and TensorFlow
- Expert in R: dplyr, Rcpp, xts, zoo, caret, mgcv, glmnet, parallel, and ggplot2
- Proficient in C++: Courses in Algorithms and Data Structures used C++
- Extensive experience with SQL, q/kdb+, Git, and Bash

## COURSEWORK

- **Statistics:** Advanced Statistical Theory, Intermediate Statistics, Mathematical Statistics, Advanced Time Series Analysis, Regression Analysis, Computational Statistics
- **Computer Science:** Algorithms, Data Structures, Theory of Computation, Operating Systems, Computer Architecture, Artificial Intelligence, Machine Learning, Data Mining for Listening to the Social Universe
- **Math:** Stochastic Calculus, Measure-Theoretic Probability, Functional Analysis, Measure Theory, Interacting Particle Systems, Geometric Flows, Differential Geometry, Lie Groupoids & Lie Algebroids, Topology, Abstract Algebra, Numerical Analysis, Numerical Linear Algebra, Real Analysis, Differential Equations, Linear Algebra, Mathematical Modeling

## DOCTORAL RESEARCH

**Deep Learning for Nonstationary Nonlinear Time Series** | Wei Biao Wu

- Developing theory for estimating regression functions of nonstationary time series using deep neural networks

**Goodness-of-Fit Testing and Simulation-Based Inference through Random Features** | Cosma Shalizi

- Building a framework for testing whether the law of a process is in a model class and getting confidence sets for parameters

**Simulation-Based Estimation for Dynamic Models by Matching Random Features** | Cosma Shalizi

- Creating a likelihood-free method for estimating the parameters of complicated models for time series

**Identifying Relevant Forecasting Signals in Unstable Environments** | Michel Haddad and Aaditya Ramdas

- Developing a method for selecting variables for forecasting with nonstationary nonlinear time series

**Conditional Independence Testing for Nonstationary Nonlinear Time Series** | Michel Haddad and Aaditya Ramdas

- Creating a conditional independence test based on regression that is robust to nonstationarity and temporal dependence

## GRADUATE RESEARCH ASSISTANTSHIPS

<b>Carnegie Mellon University</b>   Simulation-Based Inference through Random Features   PI: Cosma Shalizi	<i>June 2024-May 2026</i>
• Developing theory, methods, and software in Python and R for estimating and inferring the parameters of dynamic models	
• Using optimization algorithms to optimize highly non-convex objective functions to fit complicated models for time series	
• Applied methods to time series models, state-space models, SDEs, ODEs, and dynamical systems with observational noise	

**University of Illinois at Urbana-Champaign** | FORWARD Data Lab | Computer Science Department      *Jan. 2021-May 2021*

- Discovered patterns in cross-platform dynamics on Twitter, Facebook, and Reddit with Hawkes processes using Python

**National Center for Supercomputing Applications** | Great Lakes to Gulf Project | Supervisor: Jong Lee      *Sept. 2020-May 2022*

- Built confidence bands for trends in concentrations and fluxes of chemicals to measure changes in water quality over time
- Used parallel computing to construct these confidence bands for 1000+ locations in the U.S. and made visualizations using R

## INDUSTRY INTERNSHIPS

**J.P. Morgan** | Quantitative Research | Markets Summer Associate | Received Return Offer      *June 2023-Aug. 2023*

- Worked with macro traders and quants on a hedging method for derivatives portfolios via multi-period optimization
- Collaborated with energy derivatives traders on improving the statistical techniques used in a new trading strategy

**J.P. Morgan** | Quantitative Research | Markets Summer Associate | Received Return Offer      *June 2022-Aug. 2022*

- Developed method for adaptively selecting parameters of trade execution algorithms based on real-time data
- Built pipeline for processing market microstructure data using q/kdb+ and making predictions using scikit-learn in Python
- Applied Bayesian optimization to efficiently tune the hyperparameters of machine learning models for regression, classification, and quantile regression, by using a walk-forward cross-validation method for time series
- Designed walk-forward and Monte Carlo backtesting frameworks to test the validity of my method

## RESEARCH INTERNSHIPS

**MIT Lincoln Lab** | Sensor Technology Group      *May 2021-July 2021*

- Implemented optical tracking methods in MATLAB to track objects in space and ran simulations to compare approaches

**Corteva Agriscience** | R&D Division      *June 2020-Aug. 2020*

- Applied spatiotemporal Gaussian mixture models, dimensionality reduction, and clustering techniques using Python to analyze environmental changes based on time series of 50+ weather and soil features from 1,000+ sensor sites across the U.S.
- Built an interactive Dash application to visualize changes in environments over space and time

**Fordham University** | Robotics and Computer Vision Lab | Computer Science Department      *Aug. 2019-March 2020*

- Created a real-time tracking system in Python using deep learning-based object detection in collaboration with zoologists

## TEACHING ASSISTANTSHIPS

- For the MS in Computational Finance program at CMU: Simulation Methods for Option Pricing, Financial Time Series, Financial Data Science I and II, and the Machine Learning Capstone Project
- For the MS in Data Science program at CMU: Time Series and Experimental Design
- For the BS in Statistics and StatML programs at CMU: Advanced Data Analysis
- For the BS in Statistics program at UIUC: Statistical Programming Methods

## POSTERS AND TALKS

- 2025: In-person talk about simulation-based inference by matching random features at the Statistical Methods for the Physical Sciences (STAMPS) Research Center's local meeting at Carnegie Mellon University
- 2025: Poster on simulation-based inference by matching random features at the Statistical Methods for the Physical Sciences (STAMPS) Research Center's Workshop on Neural Simulation-Based Inference at Carnegie Mellon University
- 2025: Online talk about variable selection for large-scale forecasting for nonstationary time series to researchers at Amazon
- 2025: Online talk on conditional independence testing at the Virtual Time Series Seminar's Workshop for Junior Researchers
- 2024: Poster on conditional independence testing at the NBER-NSF Time Series Conference at University of Pennsylvania
- 2024: In-person talk about nonstationary nonlinear time series theory, nonparametric estimation of time-varying regression functions, and conditional independence testing to the Statistics and Machine Learning Group at Carnegie Mellon University

## PROFESSIONAL SERVICE

- 2024-2025: Chair of Statistics PhD student committee focused on research career events in industry and academia