

Bill Watson

DATA SCIENTIST · SOFTWARE ENGINEER

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Education

The Johns Hopkins University

MASTER OF SCIENCE IN ENGINEERING, COMPUTER SCIENCE

BACHELOR OF SCIENCE, COMPUTER SCIENCE

- Minor in Applied Mathematics and Statistics

Baltimore, MD

Aug. 2018 - May 2019

Aug. 2014 - May 2018

Work Experience

S&P Global

DATA SCIENTIST

New York City, NY

Jun. 2019 - Present

- **Supply Chain Network**
 - Developed the ability to identify higher order risks for supply chain disruption, increasing transparency in a company's network for analysts.
 - Aggregated several data sources to provide empirical measures and weights on supplier importance in a real-time dashboard.
- **LIBOR Exposure and Risk Mitigation**
 - Full stack web application to review language in indentured documents for LIBOR exposure during phaseout transition.
 - Creation of LIBOR fallback classification and language extraction algorithms to provide interpretability and insight to stakeholders.
 - Mitigates oversight risk from manual efforts, with total LIBOR exposure estimated in the hundreds of trillions of dollars.
- **Table Extraction From Image Documents**
 - Proof of concept pipeline to identify, extract, and organize tabular content in unstructured financial documents.
 - Leveraged image segmentation, optical character recognition, and sequence to sequence modeling to improve extraction results over internal methods.
- **Criteria Validation Search & Citation Recommendation**
 - Created a full stack web application to allow multi-phrase search on a corpus of ratings criteria.
 - Improved the efficiency of validating proposed framework changes by providing insights to relevant and lateral connections between current criteria.
 - Utilized a transformer-based graph model to recommend citations for newly drafted criteria, reducing inconsistencies and liability from missing citations.
- **Data Science Reading Group**
 - Introduction to Differentiable Probabilistic Models (July 25th, 2019)
 - Introduction to Random Numbers, Sampling, and MCMC Methods (August 22nd, 2019)
 - Seq2Seq in Action: Column Segmentation (January 23rd & 30th, 2020)

Publications

Financial Table Extraction in Image Documents

William Watson and Bo Liu

ICAIF 2020

Published

Directed Criteria Citation Recommendation & Ranking Through Link Prediction

William Watson and Lawrence Yong

ICAIF 2020: Extended Abstract

Published

Modeling Color Terminology Across Thousands of Languages

Arya D. McCarthy, Winston Wu, Aaron Mueller, William Watson, and David Yarowsky

EMNLP-IJCNLP 2019

Published

Personal Projects

Differentiable Probabilistic Models

- Modular library to leverage modern techniques such as differentiable programming to statistical modeling.
- Programmed a simple interface to interact, learn, and visualize various distributions, transforms, and loss functions.
- Implemented advanced concepts such as Variational Inference methods (ELBO), MCMC sampling techniques, and adversarial losses.
- Reinterpreted classical algorithms such as regression, classification, clustering, and factorization as probabilistic models.

Skills & Abilities

Programming Python, \LaTeX , JavaScript

Frameworks, Libraries, and Tools PyTorch, React, Flask, OpenCV, Elasticsearch