Patrick Vossler

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Research Interests

My research focuses on developing new statistical methodologies for high-dimensional data and expanding our theoretical understanding of commonly-used machine learning methods in high-dimensional settings. I am particularly interested in developing nonparametric methods with rigorous statistical guarantees for causal inference problems.

Education

2017- University of Southern California, Los Angeles, CA

Ph.D. in Business Statistics

Thesis: "High-Dimensional Random Forests and Causal Inference"

Advisors: Prof. Yingying Fan, Prof. Jinchi Lv

Expected Completion: May 2022

2013-2017 University of Southern California, Los Angeles, CA

B.S. Economics and Mathematics

Graduated with Honors, Magna Cum Laude

Employment

2015-2017 Omaze, Los Angeles, CA

Data Science Intern

- Liased with senior members of the marketing and product teams to create automated reports of social media ad conversion.
- Built connected data science pipeline with user analytics data.
- Deployed Javascript user interface A/B tests and analyzed subsequent data from the Apache Spark cluster with Scala and Python to optimize website layout for increasing user conversion rate.

Honors / Awards

2020 Hannan Graduate Student Travel Award, Institute of Mathematical Statistics

- Awarded for the paper "Asymptotic properties of high-dimensional random forests."
- Funds the travel expenses of students who are graduate students statistics or probability to present their research at an IMS sponsored or co-sponsored meeting. One of 16 students worldwide to receive this award.

2020 James S. Ford Award, USC Marshall School of Business

• Awarded to third year Ph.D. students based upon their scholastic performance and the quality of their dissertation abstract. One recipient per year.

2014-2016 Student Opportunities for Academic Research (SOAR), USC Dornsife

• Funding for undergraduates for participation as a research assistant in a faculty member's project during the spring or fall semester. Received the award for five different semesters.

Publications

Phillips, C., Shah, P. and Vossler, P. (2021) **Immigrants, Intersectionality and the Politics of Substantive Representation**. *Journal of Women, Politics & Policy*.

• To appear.

Working Papers

2021 Chi, C.-M., Vossler, P., Fan, Y. and Lv, J. (2021). **Asymptotic properties of high-dimensional random forests**. *The Annals of Statistics*.

• Under 2nd review for revision.

Demirkaya, E., Fan, Y., Gao, L., Lv, J., Vossler, P. and Wang, J. (2021). **Nonparametric inference of heterogeneous treatment effects with two-scale distributional nearest neighbors**. *Journal of the American Statistical Association*.

· Under revision.

Du, X., Fan, Y., Lv, J., Sun, T. and Vossler, P. (2021). **High-dimensional average treatment effect inference with deep neural networks**. *Journal of Econometrics*.

• Under review.

Works in Progress

2021 Vossler, P., Fan, Y. and Lv, J. (2021). **TSI: high-dimensional nonparametric inference** of heterogeneous treatment effects.

• In preparation and to be submitted to *Journal of the American Statistical Association*.

Vossler, P., Fan, Y. and Lv, J. (2021). **FLINK: feature selection in causal inference with knockoffs**.

• In preparation and to be submitted to *Journal of the Royal Statistical Society Series B*.

Vossler, P., Jones, C., Lv, J. and Wang, J. (2021). **High-dimensional option return inference with deep learning**.

• In preparation and to be submitted to *Journal of Financial Economics*.

Research Experience

2021- Graduate Research Assistant, USC Viterbi

- Developed a web application to test the effectiveness of a preference elicitation algorithm based on robust optimization.
- Worked with Los Angeles Homeless Services Authority to use the web application to help achieve their strategic goals.

2018- Statistical Consultant, USC Political Science Department

• Modeled the types of legislation sponsored by immigrant legislators using a latent topic model trained from legislative bill text from all 50 state legislatures.

2014-2016 Senior Research Lab Manager, SPEC Research Lab, USC School of Intl. Relations

- Taught 20 junior lab members skills such as data cleaning and visualization in R in weekly team meetings.
- Developed a curriculum of the R skills necessary for working in the research lab.

Teaching Experience

2019, 2020 Instructor and Teaching Assistant, BUAD 312: Statistics and Data Science for Business

- Core class for business undergraduate students that is an advanced alternative to the regular business statistics core class.
- Instructor rating of 4.2 out of 5 (averaged over two sections).
- Developed a buad312data R package to make it easier to share data sets with students.
- Built a tool for grading RMarkdown problem set submissions. Used by teaching assistants in spring 2020.

Skills

■ Programming Languages: R, Python, Javascript, SQL, C++, Scala, STATA, Apache Spark