

Raphaël Morsomme

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<https://rmorsomme.github.io/>

Education

Academic interests: statistics, Bayesian inference, Markov Chain Monte Carlo, high-dimensional data augmentation, conformal prediction, stochastic epidemic models, breast cancer models, high-dimensional dynamic models, semi-Markov processes.

- 2019 – present: **Ph.D. candidate in statistical science**,
Duke University Department of Statistical Science.
Supervisor: Prof. Jason Xu.
Thesis: Efficient Markov chain Monte Carlo samplers for high-dimensional latent data.
- 2014 – 2018: **Double B.S. degree in *Liberal Arts and Sciences***,
University College Maastricht, The Netherlands; University College Freiburg,
Germany.
Honors program, *Summa cum Laude*.

Publications

- Huang, J., **Morsomme, R.**, Dunson, D., & Xu, J. (2022). Detecting Changes in the Transmission Rate of a Stochastic Epidemic Model. arXiv preprint arXiv:2211.14691.
- Morsomme, R.**, & Xu, J. (2022). Uniformly Ergodic Data-Augmented MCMC for Fitting the General Stochastic Epidemic Model to Incidence Data. arXiv preprint arXiv:2201.09722.
- Morsomme, R.**, & Smirnov, E. (2020). Valid Prediction Intervals for Course Grades with Conformal Prediction. In 2020 19th IEEE International Conference on Machine Learning and Applications (ICMLA) (pp. 936-941). IEEE.
- Morsomme, R.**, & Smirnov, E. (2019). Conformal Prediction for Students' Grades in a Course Recommender System. *Conformal and Probabilistic Prediction and Applications* (pp. 196-213).
- Morsomme, R.**, & Alferez, S. V. (2019). Content-based course recommender system for liberal arts education. In *Proceedings of The 12th International Conference on Educational Data Mining (EDM 2019)* (Vol. 748, p. 753).
- Morsomme, R.** (2018). Embryonic and mitochondrial modeling in the context of *in-vitro* fertilization. Bachelor Thesis, Maastricht University, Department of Clinical Genetics.
- Morsomme, R.** (2017). Financial instability forecasting based on an anomaly analysis of soft content. Bachelor Thesis, Freiburg University, Information System Research Institute.

Awards and grants

- 2023: Travel award, Summer Institute in Statistics and Modeling in Infectious Diseases, University of Washington.
- 2022: Outstanding Mentor of Undergraduate Research Award, Department of Statistical Science, Duke University.
- 2022: Summer Course Development Grant, Duke University.
- 2022: Full scholarship, Summer Institute in Statistics and Modeling in Infectious Diseases, University of Washington.
- 2021: Young Investigator Award, ASA Section on Statistics in Epidemiology.

Teaching and Mentoring

Teaching assistant

- 2023: STA561 Probabilistic Machine Learning (masters), Department of Statistical Science, Duke University.
- 2022: STA310 Generalized Linear Models (undergraduate), Department of Statistical Science, Duke University.
- 2021: STA723 Case Studies in Bayesian Statistics (Ph.D.), Department of Statistical Science, Duke University.
- 2020: STA540 Case Studies in Statistical and Data Science (masters), Department of Statistical Science, Duke University.
- 2019: STA440 Case Studies in the Practice of Statistics (undergraduate), Department of Statistical Science, Duke University.
- 2017: Introduction to Statistics and Data Analysis (undergraduate), University College Freiburg, Freiburg University.

Instructor of record

- 2022: STA101 Data Analysis and Statistical Inference, Department of Statistical Science, Duke University.
- 2021: STA101 Data Analysis and Statistical Inference, Department of Statistical Science, Duke University.

Tutoring and mentoring

- 2023 – current: Academic mentor of M. Chen, Duke University, Masters in Statistical Science.
- 2023: Thesis writer's mentoring workshop, Department of Statistical Science, Duke University.
- 2021 – 2023: Academic mentor of J. Huang, Duke University, major in Statistical Science.

- 2021 – current: Academic tutor,
SPIRE Fellows Program, Duke University.
- 2020 – 2021: Research mentor,
Lumiere Research Scholar Program.

Professional Experience

- 2023: Intern,
Biostatistics Research Branch, Division of Clinical Research, National Institute of Allergy and Infectious Diseases, National Institutes of Health.
Task: develop a Julia package for maximum likelihood estimation of semi-Markovian multistate models to panel data via the MCEM algorithm.
- 2022 – 2023: Statistical consultant,
MetLife Investment Management, New York.
Task: implement a scalable dynamic Bayesian system for long-term forecasting of high-dimensional macroeconomic time series.
- 2020: Programming consultant,
Children's Environmental Health Initiative, Rice University.
Task: review code for a spatial analysis of racial and political disparity
- 2019: Statistical Consultant,
Future Earth, Paris.
Task: implement a topic model of open-ended survey questions.
- 2018 – 2019: Junior Data Scientist,
University College Maastricht.
Task: topic modeling of course content, conformal prediction of course grade and development of a course recommender system for Liberal Arts students.
- 2017: Research Assistant,
The Information System Research Institute, Freiburg.
Task: trading decision support system based on a sentiment analysis of financial news.

Outreach

- 2023: Chair of the invited session Stochastic processes for a dynamic world at the Joint Statistical Meeting,
American Statistical Association.
- 2023: Reviewer for the IEEE Journal of Biomedical and Health Informatics.
- 2023: Coordinator for the DataFest,
American Statistical Association.
- 2018 – 2022: Semi-annual workshop: Introduction to R,
University College Maastricht.
- 2021: Judge for the DataFest,
American Statistical Association.
- 2016: Organizer of the Global Order Project Conference: Mobility and Identity in a Globalizing World,
University College Maastricht.

Programming skills

Proficiency in **R**, **Julia**, **MATLAB**, **LaTeX**, **Git**, **Quarto**, **STAN**, **Shiny**.

Working knowledge of Python, SAS, SQL, Tableau, Weka, C++.

Volunteering and interests

2016 – present: Run marathons.

2015: Represented Belgium at the final of the *Euromath Cup* – 3rd place.

2014 – 2019: Red Cross volunteer.

2005: International final of the *Championship of Math & Logic Games*.