

Raphaël Morsomme

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Education

Research interests: statistics, Bayesian inference, Markov chain Monte Carlo, data augmentation, high-dimensional models, conformal prediction, contagious disease modeling, cancer natural history modeling, semi-Markov processes, multistate models.

- 2019 – present: **Ph.D. candidate in *Statistical Science***,
Department of Statistical Science, Duke University.
Advisor: Prof. Jason Xu.
Thesis: Efficient Sampling Algorithms for High-Dimensional Latent-Data Models.
- 2019 – 2023: **M.S. degree in *Statistical Science***,
Department of Statistical Science, Duke University.
- 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*.
Advisors: Dr. Patrick Lindsey; Prof. Dirk Neumann.
Theses: Embryonic and Mitochondrial Modeling in the Context of *In-Vitro* Fertilization;
Forecasting Financial Instability from Soft Content Anomalies.

Research Experience

- 2023 – current: Research assistant,
Biostatistics Research Branch, Division of Clinical Research, National Institute of Allergy and Infectious Diseases, National Institutes of Health.
- Develop a Monte-Carlo expectation-maximization algorithm for fitting multistate semi-Markov models fitted to panel data. Implement the algorithm in a Julia package.
 - Studied an event-driven design for clinical trials with time-to-event data.
- 2019 – current: Research assistant,
Department of Statistical Science, Duke University.
- Implement a uniformly ergodic block sampler for stochastic epidemic models in continuous time in R.
 - Design a family of non-parametric temporal stochastic epidemic models and construct a scalable data-augmentation Markov chain Monte Carlo sampling algorithm in R.
 - Design a semi-Markov multistate model for cancer natural history and construct an efficient data-augmentation Markov chain Monte Carlo sampling algorithm in C++.
- 2018 – 2019: Junior data scientist,
University College Maastricht.
- Construct a topic model of course content in a Liberal Arts college.
 - Apply conformal prediction for student course grades.
 - Develop a course recommender system for Liberal Arts students.
- 2017: Research assistant,
The Information System Research Institute, Freiburg.
- Develop a trading decision support system based on a sentiment analysis of financial news.

Manuscripts

Published

- 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. (Accepted for publication by Statistics in Medicine)
- 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. (under Review)
- 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).

In progress

- Morsomme, R.**, Holloway, S., Ryser, M., & Xu, J. (2023). A Bayesian Approach for Fitting Semi-Markov Mixture Models of Cancer Latency to Individual-level Screens.
- Morsomme, R.**, Chen, M., & Xu, J. (2023). Scalable Non-Parametric Temporal Stochastic Epidemic Models.
- Fintzi, J., Liang, J., **Morsomme, R.**, & Follman, D. (2023). A Data Assimilation Framework for Assessing Treatment Efficacy with Multistate Semi-Markov Models.
- Morsomme, R.**, Liang, J., & Fintzi, J. (2023). MultistateModels: Fitting Semi-Markov Multistate Models to Panel Data.
- Brittain, E., **Morsomme, R.**, & Proschan, M. (2023). BEDD: Binary-Event-Driven Design for Clinical Trials with Time-to-Event Data.

Invited Talks

- 2024: A Data Assimilation Framework for Assessing Treatment Efficacy with Multistate Semi-Markov Models.
Joint Statistical Meeting, American Statistical Association.
- 2023: Exact inference for stochastic epidemic models via uniformly ergodic block sampling.
6th International Conference on Econometrics and Statistics.

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.

Professional Experience

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.

Outreach

2023: Data preparation for the DataFest 2024,
American Statistical Association.

2023: Peer reviewer,
Statistics in Medicine.

2023: Peer reviewer,
IEEE Journal of Biomedical and Health Informatics.

2023: Coordinator for the DataFest 2023,
American Statistical Association.

2018 – 2022: Semi-annual workshop: Introduction to R,
University College Maastricht.

2021: Judge for the DataFest 2021,
American Statistical Association.

2016: Organizer of the Global Order Project conference: Mobility & Identity in a Globalizing World,
University College Freiburg.

Teaching and Mentoring

2021 – current: Certificate in College Teaching,
Duke 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.

Teaching assistant

2024: STA313 Advanced Data Visualization (undergraduate),
Department of Statistical Science, Duke University.

- 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.

Tutoring and mentoring

- 2023 – current: Academic mentor of M. Chen,
Masters in Statistical Science, Duke University.
- 2021 – current: Academic tutor,
SPIRE Fellows Program, Duke University.
- 2023 – current: Thesis writer's mentoring workshop,
Department of Statistical Science, Duke University.
- 2020 – current: Private tutoring.
- 2021 – 2023: Academic mentor of J. Huang,
Major in Statistical Science and Computer Science, Duke University.
- 2020 – 2021: Research mentor,
Lumiere Research Scholar Program.

Programming skills

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

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