

# Michael Betancourt, Ph. D.

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## Work Experience

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2016 -	<b>Columbia University</b> <b>Applied Statistics Center</b> Research Scientist	New York, NY
2016 - 2016	<b>University of Warwick</b> <b>Department of Statistics</b> <b>Centre for Research in Statistical Methodology</b> Research Fellow	Coventry, UK
2014 - 2016	<b>University of Warwick</b> <b>Department of Statistics</b> Postdoctoral Research Associate	Coventry, UK
2013 - 2014	<b>University College London</b> <b>Department of Statistical Science</b> Postdoctoral Research Associate	London, UK
2012 - 2013	<b>Columbia University</b> <b>Applied Statistics Center</b> Adjunct Associate Research Scholar	New York, NY
2011 - 2012	<b>Adaptly</b> Data Scientist	New York, NY

## Education

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2006 - 2011	<b>Massachusetts Institute of Technology</b> Ph.D., Physics <i>Thesis:</i> The Radiance of the Proton Spin: Constraining the Proton Spin Structure with the Direct Photon Double Helicity Asymmetry	Cambridge, MA
2002 - 2006	<b>California Institute of Technology</b> B.S. with Honor, Physics	Pasadena, CA

## Misc

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2012 - **Stan Core Development Team**  
<http://www.mc-stan.org>

## Hosted Workshops and Courses

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“Bayesian Inference with Stan for Pharmacometrics”. Three-day course at Paris Diderot University, Paris, France. September 19, 2016.

“Stan Tutorial”. Fifth Workshop on Bayesian Inference for Latent Gaussian Models with Applications United Kingdom. September 14, 2016.

“Stan Tutorial”. Summer School on Uncertainty Quantification for Applied Problems, Basque Center for Applied Mathematics, Bilbao, Spain. July 8, 2016.

“Stan Tutorial”. University of Bristol, Bristol, United Kingdom. April 12, 2016.

“Bayesian Data Analysis With Stan”. Five-day workshop for the Department of Statistics, University of Newcastle, Newcastle, UK. February 29, 2016.

“Stan Tutorial”. MCMSki 5, Lenzerheide, Switzerland. January 6, 2016.

“Bayesian Data Analysis With Stan”. Five-day workshop for the Institute for Prospective Technological Studies, European Commission Joint Research Centre, Seville, Spain. June 15, 2015.

“Bayesian Epidemiological Modeling With Stan”. One-day workshop for the Department of Infectious Disease Epidemiology, Imperial College London, St. Mary’s Campus. London, United Kingdom. March 6, 2015.

“Applied Bayesian Data Analysis Using Stan”. Two-day workshop for the Swiss Ornithological Institute. Sempach, Switzerland. October 24-25, 2014.

“Stan”. One-day workshop for the Imperial Medical Research Centre. Imperial College London, St. Mary’s Campus, London, United Kingdom. November 11, 2013.

## Manuscripts

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“Diagnosing Suboptimal Cotangent Disintegrations in Hamiltonian Monte Carlo”, Michael Betancourt, [arXiv:1604.00695](https://arxiv.org/abs/1604.00695)

“Hierarchical expectation propagation for Bayesian aggregation of average data”, Sebastian Weber, Andrew Gelman, Bob Carpenter, Daniel Lee, Michael Betancourt, Aki Vehtari, Amy Racine, [arXiv:1602.02055](https://arxiv.org/abs/1602.02055)

“On the Geometric Ergodicity of Hamiltonian Monte Carlo”, Samuel Livingstone, Michael Betancourt, Simon Byrne, and Mark Girolami, [arXiv:1601.08057](https://arxiv.org/abs/1601.08057)

“Identifying the Optimal Integration Time in Hamiltonian Monte Carlo”, Michael Betancourt, [arXiv:1601.00225](https://arxiv.org/abs/1601.00225)

“The Stan Math Library: Reverse-Mode Automatic Differentiation in C++”, Bob Carpenter et al., [arXiv:1509.07164](https://arxiv.org/abs/1509.07164)

“A Unified Treatment of Predictive Model Comparison”, M. J. Betancourt, [arXiv:1506.02273](https://arxiv.org/abs/1506.02273)

“Adiabatic Monte Carlo”, M. J. Betancourt, [arXiv:1405.3489](https://arxiv.org/abs/1405.3489)

“Optimizing The Integrator Step Size for Hamiltonian Monte Carlo”, M. J. Betancourt, Simon Byrne, and Mark Girolami, [arXiv:1410.5110](#)

“Generalizing the No-U-Turn Sampler to Riemannian Manifolds”, M. J. Betancourt, [arXiv:1304.1920](#)

“The Geometry of Hamiltonian Monte Carlo”, M. J. Betancourt and L. C. Stein, [arXiv:1112.4118](#)

“A Bayesian Approach To Histogram Comparison”, M. J. Betancourt, [arXiv:1009.5604](#)

“2009 BEMC Tower Calibration Report”, M. H. Walker, et al., STAR Technical Document (2010)

“Targeted Monte Carlo: Filtered Simulations at STAR”, M. J. Betancourt, et al., STAR Note SN0253 (2010)

“2006 BEMC Tower Calibration Report”, M. J. Betancourt, et al., STAR Technical Document (2009)

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## Peer-Reviewed Publications

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“Stan: A Probabilistic Programming Language”, Bob Carpenter et al., (*accepted to the Journal of Statistical Software*)

“The Fundamental Incompatibility of Scalable Hamiltonian Monte Carlo and Naive Data Subsampling”, M. J. Betancourt, in Proceedings of the 32nd International Conference on Machine Learning, Lille, France, 2015. JMLR Workshop and Conference Proceedings, Volume 37. <http://jmlr.org/proceedings/papers/v37/betancourt15.pdf>

“The Geometric Foundations of Hamiltonian Monte Carlo”, M. J. Betancourt, Simon Byrne, Samuel Livingstone, and Mark Girolami, (*accepted to Bernoulli*) [arXiv:1410.5110](#)

“Towards Characterization of the Type IIP Supernova Progenitor Population: a Statistical Sample of Light Curves from Pan-STARRS1”, N. E. Sanders et al., ApJ, 799, 208 (2015) [arXiv:1404.2004](#)

“Unsupervised Transient Light Curve Analysis Via Hierarchical Bayesian Inference”, N. Sanders, M. J. Betancourt, and A. Soderberg, ApJ, 800, 36 (2015) [arXiv:1404.3619](#)

“Hamiltonian Monte Carlo for Hierarchical Models”, M. Betancourt and M. Girolami, *Current Trends in Bayesian Methodology with Applications*, edited by Dipak K. Dey, Umesh Singh and A. Loganathan (Chapman & Hall/CRC Press) [arXiv:1312.0906](#)

“A General Metric for Riemannian Manifold Hamiltonian Monte Carlo”, M. J. Betancourt, In Geometric Science of Information (ed. F. Nielsen. and F. Barbaresco). Lecture Notes in Computer Science, Vol. 8085. Springer (2013) [arXiv:1212.4693](#)

“Does quantum uncertainty have a place in everyday applied statistics?”, A. Gelman and M. J. Betancourt, **The Behavioral and brain sciences** 36.3 (2013): 285-285.

“Cruising The Simplex: Hamiltonian Monte Carlo and the Dirichlet Distribution”, M. J. Betancourt, In Maximum Entropy and Bayesian methods in science and engineering. AIP Conf. Proc., 1443: 157-164 (2012) [arXiv:1010.3436](#)

“Nested Sampling with Constrained Hamiltonian Monte Carlo”, M. J. Betancourt, In Maximum Entropy and Bayesian methods in science and engineering (ed. A. Mohammad-Djafari, J.F. Bercher, P. Bessiere). AIP Conf. Proc., 1305: 162-172 (2011) [arXiv:1005.0157](#)

“New measurements and quantitative analysis of electron backscattering in the energy range of neutron beta-decay”, J.W. Martin et al., **Phys. Rev. C** **73**, 015501 (2006)

## Contributed Presentations

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“The Fundamental Incompatibility of Scalable Hamiltonian Monte Carlo and Naive Data Subsampling”, International Conference on Machine Learning, Lille, France. July 8, 2015.

“The Geometric Foundations of Hamiltonian Monte Carlo”, The 33rd Leeds Annual Statistical Research Workshop, Leeds, United Kingdom. July 2, 2015.

“Optimal Tuning of Numerical Integrators for Hamiltonian Monte Carlo”. MCMSki 4, Chamonix, France. January 7, 2014.

“A General Metric for Riemannian Hamiltonian Monte Carlo”. First International Conference on the Geometric Science of Information 2013, Paris, France. August 30, 2013.

“Illuminating the Proton Spin” (Poster). The 19th Particles and Nuclei International Conference, Cambridge, MA. July 26, 2011.

“Cruising the Simplex: Sampling the Dirichlet Distribution With Hamiltonian Monte Carlo”. The 31th International Workshop on Bayesian Inference and Maximum Entropy Methods in Science and Engineering, Waterloo, Canada. July 14, 2011.

“Prompt Photon Longitudinal Double Spin Asymmetry in Polarized Proton-Proton Collisions at 200 GeV at STAR”. American Physical Society April Meeting, Anaheim, CA. May 2, 2011.

“Nested Sampling with Constrained Hamiltonian Monte Carlo”. The 30th International Workshop on Bayesian Inference and Maximum Entropy Methods in Science and Engineering, Chamonix, France. July 6, 2010.

## Invited Presentations

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“Using Stan for Bayesian Inference in Pharmacometric Models”. Stan for Pharmacometrics Day, Paris, France. September 22, 2016.

“The (Non-)Center of Attention: Why Hierarchical Models Are Deviously Hard To Fit”. Special Seminar, Fifth Workshop on Bayesian Inference for Latent Gaussian Models with Applications, Bath, United Kingdom. September 15, 2016.

“Scalable Bayesian Inference with Hamiltonian Monte Carlo” Special Seminar, Lawrence Berkeley National Laboratory, Berkeley, California. August 23, 2016.

“Scalable Bayesian Inference with Hamiltonian Monte Carlo”. 12th International Conference on Monte Carlo and Quasi-Monte Carlo Methods in Scientific Computing, Palo Alto, California. August 15, 2016.

“Scalable Bayesian Inference with Hamiltonian Monte Carlo”. Workshop on Stochastic Numerical Algorithms, Multiscale Modeling and High-dimensional Data Analytics, Institute for Computational and Experimental Research in Mathematics, Providence, Rhode Island. July 21, 2016.

“Scalable Bayesian Inference with Hamiltonian Monte Carlo” (series of four lectures). Summer School on Uncertainty Quantification for Applied Problems, Basque Center for Applied Mathematics, Bilbao, Spain. July 7, 2016.

“Scalable Bayesian Inference with Hamiltonian Monte Carlo”. A Cosmic Census of the Galaxies in the Distant Universe Workshop, Lorentz Centre, Leiden, Netherlands. June 22, 2016.

“Adiabatic Monte Carlo”. Molecular Dynamics Day, University of Oxford, Oxford, United Kingdom. June

13, 2016.

“Scalable Bayesian Inference with Hamiltonian Monte Carlo”. Alan Turing Institute Scoping Workshop on Markov Chain Monte Carlo and Diffusion Techniques, London, United Kingdom. June 10, 2016.

“Some Bayesian Modeling Techniques in Stan”. Tokyo Stan Meetup, Tokyo, Japan. June 4, 2016.

“Scalable Bayesian Inference with Hamiltonian Monte Carlo”. Tokyo Stan Meetup, Tokyo, Japan. June 4, 2016.

“Generative Modeling: The Cure for the Common Systematic”. PhyStat- $\nu$ , The Kavli Institute for the Physics and Mathematics of the Universe, Kashiwa, Japan. June 1, 2016.

“Everything is an Integral: Fundamentals of Statistical Computation”. PhyStat- $\nu$ , The Kavli Institute for the Physics and Mathematics of the Universe, Kashiwa, Japan. May 31, 2016.

“Scalable Bayesian Inference with Hamiltonian Monte Carlo”. Analysis Seminar, Loughborough University, Loughborough, United Kingdom. May 18, 2016.

“Adiabatic Monte Carlo”. CRiSM Workshop on Estimating Constants, University of Warwick, Coventry, United Kingdom. April 21, 2016.

“Adiabatic Monte Carlo”. Markov Chain Monte Carlo Reading Group, University of Bristol, Bristol, United Kingdom. April 12, 2016.

“Scalable Bayesian Inference with Hamiltonian Monte Carlo”. Probabilistic Programming Reading Group, Oxford University, Oxford, United Kingdom. March 29, 2016.

“Scalable Bayesian Inference with Hamiltonian Monte Carlo”. Statistics Seminar, Open University, Milton Keynes, United Kingdom. March 11, 2016.

“Scalable Bayesian Inference with Hamiltonian Monte Carlo”. Center for Data Science Seminar, New York University, New York, NY. February 24, 2016.

“The Stan Modeling Language”. Alan Turing Institute Scoping Workshop on Probabilistic Programming, London, United Kingdom. February 5, 2016.

“Scalable Bayesian Inference with Hamiltonian Monte Carlo”. Alan Turing Institute Scoping Workshop on Probabilistic Programming, London, United Kingdom. February 4, 2016.

“Scalable Bayesian Inference with Hamiltonian Monte Carlo”. Seminar, Chicago Booth School of Business, Chicago, IL. January 25, 2016.

“The Stan Modeling Language”. Black Box Learning and Inference Workshop, Neural Information Processing Systems 2015, Montreal, Quebec, Canada. December 12, 2015.

“Scalable Bayesian Inference with Hamiltonian Monte Carlo and Stan”. Warwick-Oxford Centre for Doctoral Training, University of Warwick. Coventry, United Kingdom. December 4, 2015.

“Scalable Bayesian Inference with Hamiltonian Monte Carlo”. Particle Physics Seminar, Royal Holloway University of London, Egham, United Kingdom. December 2, 2015,

“Scalable Bayesian Inference with Hamiltonian Monte Carlo and Stan”. Infection, Antimicrobials, Modelling, Evolution Seminar, French Institute for Medical Research, Paris, France. November 20, 2015.

“A Unified Treatment of Predictive Model Comparison”, Third Subjective Bayesian Meeting, Newcastle University, Newcastle, United Kingdom. November 13th 2015.

“Scalable Bayesian Inference with Hamiltonian Monte Carlo”. Applied and Computational Mathematics Seminar, University of Edinburgh, Edinburgh, United Kingdom. October 29, 2015.

“The Geometric Foundations of Hamiltonian Monte Carlo”, Computational Information Geometry for Im-

age and Signal Processing, International Centre for Mathematical Sciences, Edinburgh, United Kingdom. September 24, 2015.

“Exploring Probability Distributions with Measure-Preserving Flows”. Non-Reversible Markov Chains for Monte Carlo Sampling, University of Warwick, Coventry, United Kingdom. September 21, 2015.

“Stan: What Comes Next”. Joint Statistical Meeting 2015, Seattle, Washington, United States. August 12, 2015.

“Scalable Bayesian Inference with Hamiltonian Monte Carlo”. Joint Statistical Meeting 2015, Seattle, Washington, United States. August 9, 2015.

“Building Robust PK/PD Population Models with Bayesian Inference” (with Sebastian Weber). PAGE 2015, Hersonissos, Crete, Greece. June 4, 2015.

“Fitting Complex PK/PD Models with Stan”. Bayes Pharma 2015, Basel, Switzerland. May 20, 2015

“Adiabatic Monte Carlo”. Oxford CSML Reading Group, University of Oxford. Oxford, United Kingdom. March 26, 2015.

“Hamiltonian Monte Carlo with Stan”. Warwick-Oxford Centre for Doctoral Training, University of Oxford. Oxford, United Kingdom. February 16, 2015.

“Hamiltonian Monte Carlo with Stan”. UCL Clinical Pharmacology Meeting, University College London. London, United Kingdom. January 19, 2015.

“The Geometrical Foundations of Hamiltonian Monte Carlo”. Riemannian Geometry in Machine Learning, Statistics and Computer Vision Workshop, Neural Information Processing Systems 2014, Montreal, Quebec, Canada. December 13, 2014.

“Hamiltonian Monte Carlo with Stan”. Statistics Seminar, Imperial College London. London, United Kingdom. November 28, 2014.

“Hamiltonian Monte Carlo with Stan”. Statistics Seminar, Newcastle University. Newcastle, United Kingdom. November 7, 2014.

“Stan: A Platform for Efficient Bayesian Inference”. Interdisciplinary Workshop on Statistical and Analysis Methods in Nuclear, Particle and Astrophysics, European Centre for Theoretical Studies in Nuclear Physics and Related Areas. Trento, Italy. November 4, 2014.

“Hamiltonian Monte Carlo with Stan”. Bayes Talk, Novartis Basel Campus. Basel, Switzerland. October 22, 2014.

“Hamiltonian Monte Carlo with Stan”. Astrophysics Seminar, University of Sussex. Sussex, United Kingdom. October 10, 2014.

“The Geometry of Hamiltonian Monte Carlo”. One-day Conference in Geometry and Statistics, University of Bath. Bath, United Kingdom. June 23, 2014.

“Stan: Practical Bayesian Inference with Hamiltonian Monte Carlo”. Open Data Science Meetup, University of Sheffield. Sheffield, United Kingdom. June 12, 2014.

“Efficient Bayesian Inference with Hamiltonian Monte Carlo”. Machine Learning Summer School 2014, Reykjavik University. Reykjavik, Iceland. April 29, 2014.

“Bayes’d and Confused: An Introduction to Bayesian Inference”. Cosmology Seminar, University College London. London, United Kingdom. April 9, 2014.

“Stan: A Platform for Efficient Bayesian Inference”. Computer Science Seminar, Princeton University. Princeton, NJ. December 12, 2013.

“Stan: Practical Bayesian Inference with Hamiltonian Monte Carlo”. Monte Carlo Methods in Advanced Statistics Applications and Data Analysis, Max Plank Institute for Physics. Munich, Germany. November 20, 2013.

“An Introduction to Hamiltonian Monte Carlo”. Disordered Systems Seminar, King’s College London. London, United Kingdom. November 13, 2013.

“A General Metric for Riemannian Hamiltonian Monte Carlo”. RSS 2013 International Conference. Newcastle, United Kingdom. September 4, 2013.

“A Brief Introduction to Hamiltonian Monte Carlo”. Astrophysics Seminar, Birmingham University. Birmingham, United Kingdom. August 15, 2013.

“Stan: Practical Bayesian Inference with Hamiltonian Monte Carlo”. Statistics Special Seminar, University of California Berkeley. Berkeley, CA. March 22, 2013.

“Stan: Practical Bayesian Inference with Hamiltonian Monte Carlo” Google Tech Talk. Mountain View, CA. March 21, 2013.

“Stan: Practical Bayesian Inference with Hamiltonian Monte Carlo”. Biostatistics Special Seminar, University of California Los Angeles. Westwood, CA. March 6, 2013.

## Awards

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Winton Capital Prize for Best 2014 EPSRC NCSML PDRA Collaboration (Michael Betancourt and Simon Byrne), September 4, 2015.

32nd International Conference on Machine Learning Reviewer Award, July 6, 2015.

RSS Statistical Analytics Challenge 2014 Overall Winner (Beate Franke, Sam Livingstone, Alfredo Kalaitzis, and Michael Betancourt), August 4, 2014

2014 EPSRC NCSML Award for PDRA Collaboration (Michael Betancourt and Simon Byrne), 2014

Open Source Software World Challenge award for Stan: an R and C++ package for Bayesian sampling (Andrew Gelman, Bob Carpenter, Matt Hoffman, Daniel Lee, Michael Malecki, Ben Goodrich, Michael Betancourt, Marcus Brubaker, and Jiqiang Guo), 2012

1st Prize, Poster Competition. The 19th Particles and Nuclei International Conference in Cambridge, MA. July 26, 2011.

California Institute of Technology President's Scholarship, September 2002 - June 2006.

Nominee, Marcella and Joel Bonsall SURF Prize for Technical Writing. California Institute of Technology. September, 2004.

## References

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