

## Daniel J. McDonald

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CONTACT INFORMATION	Department of Statistics Indiana University Ballantine Hall 669 Bloomington, IN 47405	<i>phone:</i> (812) 856-7828 <i>email:</i> <a href="mailto:dajmcdon@indiana.edu">dajmcdon@indiana.edu</a> <i>www:</i> <a href="http://mypage.iu.edu/~dajmcdon/">http://mypage.iu.edu/~dajmcdon/</a>
RESEARCH INTERESTS	Machine learning; risk estimation; computational approximations; time series; applications in economics, biology, chemistry, and finance	
EDUCATION	<b>Carnegie Mellon University</b> , Pittsburgh, Pennsylvania USA Doctor of Philosophy in <i>Statistics</i> , May 2012 <b>Dissertation:</b> “Generalization error bounds for time series” <b>Advisors:</b> <a href="#">Cosma Shalizi</a> and <a href="#">Mark Schervish</a> Master of Science in <i>Statistics</i> , May 2008 <b>Indiana University</b> , Bloomington, Indiana USA Bachelor of Arts, <i>Economics</i> , summa cum laude, May 2006 Bachelor of Science in <i>Music</i> (Cello) and an Outside Field ( <i>Mathematics</i> ), magna cum laude, May 2006	
ACADEMIC APPOINTMENTS	<b>Associate Professor of Statistics</b> (with Tenure), 2018 – <a href="#">Indiana University</a> , College of Arts and Sciences, Bloomington Core faculty, Department of Statistics, Program on Data Science Adjunct Faculty, Department of Computer Science Affiliate, Center for Algorithms and Machine Learning <b>Visiting Associate Professor of Econometrics and Statistics</b> , 2018 – 2019 <a href="#">The University of Chicago Booth School of Business</a> <b>Assistant Professor of Statistics</b> , 2012 – 2018 <a href="#">Indiana University</a> , College of Arts and Sciences, Bloomington <b>Graduate Research and Teaching Assistant</b> , 2007 – 2012 <a href="#">Carnegie Mellon University</a> , Department of Statistics, Pittsburgh	
AWARDS AND HONORS	National Science Foundation CAREER Award, 2018 Indiana University Trustees’ Teaching Award, 2017 Umesh Gavasakar Memorial Thesis Award, 2012 American Statistical Association, Pittsburgh Chapter Student of the Year, 2012	
PEER-REVIEWED PUBLICATIONS	HOMRIGHAUSEN, D., AND MCDONALD, D.J. (2018), “A study on tuning parameter selection for the high-dimensional lasso,” <i>Journal of Statistical Computation and Simulation</i> , <b>88</b> . DING, L., AND MCDONALD, D.J. (2017), “Predicting phenotypes from microarrays using amplified, initially marginal, eigenvector regression,” <i>Bioinformatics</i> , <b>33</b> (14), i350–i358.	

- MCDONALD, D.J. (2017), “Minimax Density Estimation for Growing Dimension,” in *Proceedings of the 20<sup>th</sup> International Conference on Artificial Intelligence and Statistics (AISTATS)*, eds. A. Singh and J. Zhu, vol. 54, pp. 194–203, PMLR.
- MCDONALD, D.J., SHALIZI, C.R., AND SCHERVISH, M. (2017), “Nonparametric risk bounds for time-series forecasting,” *Journal of Machine Learning Research*, **18**(32), 1–40.
- HOMRIGHAUSEN, D., AND MCDONALD, D.J. (2017), “Risk consistency of cross-validation for lasso-type procedures,” *Statistica Sinica*, **27**(3), 1017–1036.
- HOMRIGHAUSEN, D., AND MCDONALD, D.J. (2016), “On the Nyström and column-sampling methods for the approximate principal components analysis of large data sets,” *Journal of Computational and Graphical Statistics*, **25**(2), 344–362.
- MCDONALD, D.J., SHALIZI, C.R., AND SCHERVISH, M. (2015), “Estimating beta-mixing coefficients via histograms,” *Electronic Journal of Statistics*, **9**, 2855–2883.
- LOEWENSTEIN, G., KRISHNAMURTI, T., KOPSIC, J., AND MCDONALD, D.J. (2015), “Does increased sexual frequency enhance happiness?” *Journal of Economic Behavior and Organization*, **116**, 206–218.
- HOMRIGHAUSEN, D., AND MCDONALD, D.J. (2014), “Leave-one-out cross-validation is risk consistent for lasso,” *Machine Learning*, **97**(1-2), 65–78.
- HOMRIGHAUSEN, D., AND MCDONALD, D.J. (2013), “The lasso, persistence, and cross-validation,” in *Proceedings of the 30<sup>th</sup> International Conference on Machine Learning (ICML)*, eds. S. Dasgupta and D. McAllester, vol. 28, pp. 1031–1039, PMLR.
- JUE, J.J.S., PRESS, M.J., MCDONALD, D.J., VOLPP, K.G., ASCH, D.A., MITRA, N., STANOWSKI, A.C., AND LOEWENSTEIN, G. (2012), “The impact of price discounts and calorie messaging on beverage consumption: A multi-site field study,” *Preventive Medicine*, **55**, 629–633.
- MCDONALD, D.J., SHALIZI, C.R., AND SCHERVISH, M. (2011), “Estimating beta-mixing coefficients,” in *Proceedings of the Fourteenth International Conference on Artificial Intelligence and Statistics (AISTATS)*, eds. G. Gordon, D. Dunson, and M. Dudík, vol. 15, pp. 516–524, PMLR.
- MCDONALD, D.J., AND THORNTON, D.L. (2008), “Primer on the mortgage market and mortgage finance,” *The Federal Reserve Bank of St. Louis Review*, **90**(1), 31–46.
- WORK IN PROGRESS
- KHODADADI, A., AND MCDONALD, D.J. (2018), “Modeling trend in temperature volatility using generalized LASSO,” submitted, [arXiv:1805.07376](https://arxiv.org/abs/1805.07376).
- HOMRIGHAUSEN, D., AND MCDONALD, D.J. (2017), “Compressed and penalized linear regression,” submitted, [arXiv:1705.08036](https://arxiv.org/abs/1705.08036).
- MCDONALD, D.J. (2016), “Clustering classical music performances,” in preparation.
- MCDONALD, D.J., AND SHALIZI, C.R. (2015), “Empirical macroeconomics and DSGE modeling in statistical perspective,” in preparation.
- MCDONALD, D.J., AND LOEWENSTEIN, G. (2016), “Factor analysis for panel data,” in preparation.
- MCDONALD, D.J. (2016), “Sparse additive state-space models,” in preparation.

TECHNICAL  
REPORTS

MCDONALD, D.J., AND SHALIZI, C.R. (2017), “Rademacher complexity of stationary sequences,” [arXiv:1106.0730](#).

HOMRIGHAUSEN, D., AND MCDONALD, D.J. (2011), “Spectral approximations in machine learning,” [arXiv:1107.4340](#).

MCDONALD, D.J., SHALIZI, C.R., AND SCHERVISH, M. (2011), “Estimated VC dimension for risk bounds,” [arXiv:1111.3404](#).

MCDONALD, D.J., SHALIZI, C.R., AND SCHERVISH, M. (2011), “Generalization error bounds for stationary autoregressive models,” [arXiv:1103.0942](#).

MCDONALD, D.J., LOEWENSTEIN, G.F., AND KADANE, J. (2009), “The behavior of weight-loss study participants in response to incentives,” [technical report](#).

GRANTS

[CAREER: Calibrating regularization for enhanced statistical inference](#) PI. National Science Foundation, DMS-1753171, \$400,000, 2018 – 2023.

[Collaborative research: Statistical and computational efficiency for massive data sets via approximation-regularization](#). PI. National Science Foundation, DMS-1407439, \$89,911, 2014 – 2018.

[High-Dimensional Statistics for Macroeconomic Forecasting](#). Co-PI. (with C. Shalizi as PI), *Institute for New Economic Thinking*, Grant # INO14-00020, \$146,142, 2014 – 2016.

[Model Complexity and Prediction Error in Macroeconomic Forecasting](#). (with C. Shalizi as PI), *Institute for New Economic Thinking*, \$170,000, 2011 – 2013.

INVITED TALKS  
AND SHORT  
COURSES

“Matrix sketching for alternating direction method of multipliers optimization,” Symposium on Statistics and Data Science, 2018

“Statistical implications of (some) computational approximations,” University of Virginia, Department of Statistics, 2018

“Compressed and penalized linear regression,” Indiana University, Department of Statistics, 2017

“Predicting phenotypes from microarrays using amplified, initially marginal, eigenvector regression,” 25<sup>th</sup> Intelligent Systems for Molecular Biology and the 16<sup>th</sup> European Conference on Computational Biology, 2017

“Predicting phenotypes from microarrays using amplified, initially marginal, eigenvector regression,” , 2017

“Compressed and penalized linear regression,” Toyota Technological Institute at Chicago, Machine Learning Seminar, 2017

“Compressed and penalized linear regression,” Pontificia Universidad Católica del Perú, Department of Mathematics and Statistics, 2017

“Minimax density estimation,” 20<sup>th</sup> International Conference on Artificial Intelligence and Statistics, 2017

“Estimating  $\beta$ -mixing coefficients with histograms,” American Mathematical Society Spring Central Sectional Meeting, Special Session on Dependence in Probability and Statistics, 2017

“Approximation-regularization for analysis of large data sets,” University of Louisville, Department of Bioinformatics and Biostatistics, 2016

“Approximation-regularization for analysis of large data sets,” University of California, Davis, Department of Statistics, 2016

“Approximation-regularization for analysis of large data sets,” Indiana University-Purdue University Indianapolis, Department of Biostatistics, 2016

“Approximation-regularization for analysis of large data sets,” National Center for Atmospheric Research, 2016

“Risk estimation for high-dimensional lasso regression,” Joint Statistical Meetings, 2016

“Approximate principal components analysis of large data sets,” Yale University, Department of Statistics, 2015

“Approximate principal components analysis of large data sets,” Indiana University SOIC, Intelligent & Interactive Systems , 2015

“Short course on the predictive viewpoint,” Institute for New Economic Thinking Young Scholar Workshop, New York, 2015

“Approximate principal components analysis of large data sets,” Joint Statistical Meetings, 2014

“Statistical machine learning with structured data,” Indiana University, Department of Statistics, 2014

“Clustering classical music performance,” Université Laval, Department of Mathematics and Statistics, 2014

“Short course on the predictive viewpoint,” Institute for New Economic Thinking Young Scholar Workshop, Hong Kong, 2013

“Clustering classical music performance,” 15<sup>th</sup> IMS New Researchers Conference, 2013

“The lasso, persistence, and cross-validation,” 30<sup>th</sup> International Conference on Machine Learning, 2013

“Nonparametric risk bounds for time-series prediction,” Indiana University, Department of Economics, 2012

“Nonparametric risk bounds for time-series prediction,” Yahoo! Research, 2012

“Nonparametric risk bounds for time-series prediction,” George Mason University, Department of Statistics, 2012

“Nonparametric risk bounds for time-series prediction,” Bocconi University, Department of Decision Sciences, 2012

“Nonparametric risk bounds for time-series prediction,” Indiana University, Department of Statistics, 2012

“Estimating beta-mixing coefficients,” 14<sup>th</sup> International Conference on Artificial Intelligence and Statistics, 2011

“Estimating beta-mixing coefficients,” American Statistical Association, Pittsburgh Chapter Annual Meeting, 2011

“Spectral approximation methods: performance evaluations in clustering and classification” The Classification Society Annual Meeting, 2011

“Generalization error bounds for state-space models with an application to economic forecasting,” Joint Statistical Meetings, 2010

INDUSTRY EXPERIENCE	<p><b>Alvarez &amp; Marsal</b>, New York, New York</p> <p>Statistical Consultant, 2010</p> <p>Developed methodology to predict membership cessation for a chain of fitness clubs throughout the Northeast.</p> <p><b>Federal Reserve Bank of St. Louis</b>, St. Louis, Missouri</p> <p>Research Associate, 2006–2007</p> <p>Provided research support for 2 economists’ research projects intended for publication</p>
PROFESSIONAL SERVICE	<p>Associate Editor, Reviews</p> <p><i>Journal of the American Statistical Association</i></p> <p><i>The American Statistician</i></p> <p>Program Committee</p> <p><i>International Conference on Artificial Intelligence and Statistics</i></p> <p><i>International Conference on Machine Learning and Statistics</i></p> <p>Referee</p> <p><i>Journal of Business and Economic Statistics</i>, <i>Journal of the American Statistical Association</i>, <i>Journal of Machine Learning Research</i>, <i>IEEE Transactions on Information Theory</i>, <i>Electronic Journal of Statistics</i>, <i>Journal of Statistical Computation and Simulation</i>, <i>Journal of Optimization Theory and Applications</i>, <i>International Conference on AI and Statistics (AISTATS)</i>, <i>International Conference on Neural Information Processing Systems (NIPS)</i>, <i>International Conference on Learning Theory (COLT)</i></p> <p>Grant Reviewer</p> <p><i>Institute for New Economic Thinking</i></p> <p>Memberships</p> <p><i>American Statistical Association</i>, <i>Institute of Mathematical Statistics</i>, <i>Bernoulli Society</i></p>
UNIVERSITY SERVICE	<p>Faculty advisor, IU CrossFit Club (2015–present)</p> <p>Faculty mentor, Faculty Student Mentoring Initiative, Office of the Vice President for Diversity Equity and Multicultural Affairs (2016–present)</p> <p>Data Science Curriculum Committee, School of Computing, Informatics, and Engineering + College of Arts and Sciences (2014–present)</p>
DEPARTMENT SERVICE	<p>Statistics Department Graduate Studies Committee (2012–2015, 2016–present)</p> <p>Statistics Department Colloquium Committee (2012–present)</p> <p>Statistics Department Executive Committee (2015–2016)</p> <p>Statistics Department Undergraduate Studies Committee (2015–2016)</p> <p>Statistics Department Faculty Hiring Committee (2012, 2013, 2014, 2015)</p> <p>Chair, Statistics Department Colloquium Committee (2013–2014)</p>
COURSES TAUGHT	<p>Indiana University, 2012–present</p> <p>STAT–S 301, Introduction to Business Statistics (Fa13, Sp14, Fa14)</p> <p>STAT–S 432, Applied Linear Models II (Sp16, Sp17)</p> <p>STAT–S 682, Topics in Statistical Machine Learning (Sp14)</p> <p>STAT–S 721, Advanced Statistical Theory I (Fa12, Fa14)</p> <p>STAT–S 722, Advanced Statistical Theory II (Sp13)</p> <p>STAT–S 771, Advanced Data Analysis I (Fa16, Sp17)</p> <p>STAT–S 772, Advanced Data Analysis II (Fa16, Sp17)</p> <p>STAT–S 785, Seminar on Statistical Theory (Fa17)</p>

Carnegie Mellon University, 2010–2011  
36–226, Introduction to Probability and Statistics II (Su10, Su11)

STUDENT	Lei Ding (PhD advisor, current)
ADVISING	Raksha Kumaraswamy (PhD dissertation committee, IU Computer Science, current)
	Robert Lunde (PhD dissertation committee, Carnegie Mellon Statistics, current)
	Shay Liu (PhD dissertation committee, IU Geology, current)
	Arash Khodadadi (MS thesis advisor, 2018)
	Rong Jin (PhD dissertation committee, IU Informatics, 2017)
	Jia Wang (MS thesis advisor, 2017)
	Scott Brown (MS thesis committee, 2016)
	Sanna Wager (PhD Informatics research rotation, 2015)
	Yupeng Gu (PhD dissertation committee, IU Informatics, 2015)
	Zikun Yang (PhD exam advisor, 2014)
	Lijiang Guo (PhD exam advisor, 2014)
	Mikyoungh Jun (MS thesis committee, 2013)