Duchwan Ryu

Division of Statistics Northern Illinois University 1425 W. Lincoln Hwy. DeKalb, IL 60115-2828 E-mail: dryu@niu.edu Phone: (815) 753-6778 Fax: (815) 753-6776

RESEARCH INTERESTS

Bayesian Functional data analyses, Sequential Monte Carlo methods, Bayesian Nonparametric regressions, Longitudinal Measurements, Measurement Error models, Uncertainty Quantifications

EDUCATION

Ph.D. Statistics,	Texas A&M University,	College Station, Texas,	2005
M.S. Statistics,	Korea University,	Seoul, Korea,	1991
B.S. Statistics,	Korea University,	Seoul, Korea,	1989

ACADEMIC EXPERIENCE

- Teaching: Statistics Courses for graduate and undergraduate students
- Consulting: Statistical advice and cooperation for Biostatistical researches
- Research: Bayesian functional data analysis for large volume of genetic data and circular data

- Teaching: Courses for Ph.D. and M.S. students
- Consulting: Statistical advice and cooperation for Biostatistical researches
- Research: Bayesian approaches for Biostatistical data from various fields including neuroscience, clinical trials, microarray, and public health

- Uncertainty quantification in simulation-based predictive science
 - Bayesian partition for high-dimensional input space
 - Karhunen-Loève and polynomial chaos expansion in state space model
 - Simulation data emulation via Gaussian process regression, Bayesian MARS, and seeming unrelated regression
 - Quantification of aleatory/statistical uncertainty and epistemic/systematic uncertainty
- Bayesian statistical modeling
 - Bayesian nonparametric regression under generalized linear model frame work with random effects covariates from longitudinal measurements
 - Dynamic weighted importance sampling for data assimilation with particle filtering
 - Karhunen–Loève expansion for multivariate random variable

- Statistical Analysis of Preventive Science
 - Multilevel (longitudinal) data analysis with nonlinear mixed model in cohort study of preventive interventions on adolescent substance abuse
 - Multiple imputation analysis for missing data and determination of effective sample size

- Environmental and Soil Characteristics Analysis (with E. Fernando)
 - Analysis effects of environmental factors and soil property to the pavement durability
 - Construction environmental/soil regions for counties in Florida and Texas through clustering analysis with environmental factors and soil property to support road plan
- Pavement Management System Development (with E. Fernando)
 - Forecast road quality for segments of road with statistical models for quality indices (Crack, Ride, and Rutting) by pavement material and longitudinal pavement history
 - Fund allocation through incremental-benefit analysis on road quality and social expense
 - Establishment graphic user interface with SAS® procedures, AF, SCR, and MACRO
- Orient–Destination analysis for the transportation data (with C. Spiegelman)
 - Estimation traffic amount and flow with Orient-Destination matrix
 - Experimental design to generate data for the transportation simulation program

WORK EXPERIENCE

Retail Service & Operations, JPMorgan Chase Bank

- Forecast Model for Cash Demand
 - Establishment generalized linear models and time series models to forecast daily customer cash flows within banking entities such as customer, branch, ATM, and vault
 - Segmentation branches and ATMs by customer demands, demographic statistics, geographic variables, marketing area features, branch properties, and other possible drivers
 - Forecast daily customer cash demand and evaluation forecast error for branch and branch serviced ATM as the foundation of branch cash shipment/order optimization
 - Forecast daily vendor serviced ATM usage with forecast error to support the decision of ATM replenishment amount
 - Recommendation and evaluation replenishment amount with utilization rate and number of incidents of out of cash, emergency cash, and unscheduled shipment, for pilot ATMs
 - Forecast the impact of Bank of New York merge to the branch ending cash balance based on geographic proximity to neighboring Chase branches
- Cash Shipment Optimization
- Baseline Model for New Accounts (at Retail Marketing as Statistical Model Analyst)
 - Application baseline model (additive Poisson regression model) to various line of business such as retail, small business, credit card, etc., and improvement of baseline model
- Data Collection and Cleaning
- Statistical Consulting for banker

PUBLICATIONS

- Published papers
 - Ryu, D., D. Bilgili, Ergönül, Ö. and N. Ebrahimi (2018). Bayesian Analysis of Multiple-Inflation Poisson Models and Its Application to Infection Data. *Brazilian Journal of Probability and Statistics*, 32(2), 239–261.
 - Ryu, D., D. Bilgili, Ergönül, Ö., F. Liang, and N. Ebrahimi (2018). A Bayesian Generalized Linear Model for Crimean-Congo Hemorrhagic Fever Incidents. *Journal of Agri*cultural, Biological and Environmental Statistics, 23(1), 153–170.
 - Ryu, D., Xu, H., George, V., Su, S., Wang, X., Shi, H. and Podolsky, R. (2016). Differential methylation tests of regulatory regions. *Statistical Applications in Genetics and Molecular Biology*, 15(3), 237–251.
 - Bilgili, D., Ryu, D., Ergön"ul, Ö., Ebrahimi, N. (2016). Bayesian Framework for Parametric Bivariate Accelerated Lifetime Modeling and Its Application to Hospital Acquired Infections. *Biometrics*, 72(1), 56–63.
 - Linder, D., Panchal, V., Samawi, H., and Ryu, D. (2016). Balanced Bayesian LASSO for Heavy Tails. *Journal of Statistical Computation and Simulation*, 86(6), 1115–1132.
 - Jeong, Y., Lee, S., Han, K., Ryu, D., and Jung, Y. (2015). Design of Short-term Forecasting Model of Distributed Generation Power for Solar Power Generation. *Indian Journal of Science and Technology*, 8, 261-270.
 - Kim, H., Ryu, D., Mallick, B., and Genton, M. (2014). Mixtures of Skewed Kalman Filters. Journal of Multivariate Analysis, 123, 228-251.
 - Ryu, D., Liang, F. & Mallick, B. (2013). Sea Surface Temperature Modeling using Radial Basis Function Networks With a Dynamically Weighted Particle Filter. *Journal* of the American Statistical Association, 108(501), 111-123.
 - Ryu D., Xu, H., George, V., Su, S., Wang, X., Podolsky, R. (2013). Quantifying and Normalizing Methylation Levels in Illumina Arrays, *Journal of Biometrics & Biostatistics*, 4(3), 164.
 - Xu, H., Podolsky, R., Ryu, D., Wang, X., Su, S., Shi, H. and George, V. (2013) A Method to Detect Differentially Methylated Loci With Next Generation Sequencing. *Genetic Epidemiology*, 37(4), 377-382.
 - Karimi, M., Florentino-Pineda, I. Weatherred, T., Qadeer, A., Rosenberg, C. A., Hudacko, A., **Ryu**, **D.** (2013). Blood conservation operations in pediatric cardiac patients: A paradigm shift of blood use. *Annals of Thoracic Surgery*, 95(3), 962-967.
 - Ryu, D., Li, E. & Mallick, B. (2011). Bayesian Nonparametric Regression Analysis of Data with Random Effects Covariates from Longitudinal Measurements. *Biometrics*, 67, 454-466.
 - McClarren R., Ryu, D., Drake, R., Grosskopf, M., Bingham, D., Chou, C., Fryxell, B., Holst, B., Holloway, J., Kuranz, C., Mallick, B., Rutter, E., Torralva B. (2011). A physics informed emulator for laser-driven radiating shock simulations. *Reliability Engineering* and System Safety, 96, 1194-1207.
 - Holloway, J., Bingham, D., Chou, C., Doss, F., Drake, R., Fryxell, B., Grosskopf, M., Holst, B., Mallick, B., McClarren, R., Mukherjee, A., Nair, V., Powell, K., **Ryu, D.**, Sokolov, I., Toth, G., Zhang, Z. (2011). Predictive modeling of a radiative shock system. *Reliability Engineering and System Safety*, 96, 1183-1193.
 - Ryu, D., Sinha, D., Mallick, D., Lipsitz, S. & Lipshultz, S. (2007). Longitudinal Studies With Outcome-Dependent Follow-up: Models and Bayesian Regression. *Journal of the American Statistical Association*, 102, 952-961.

- Oh, J., Ryu, D., Fernando, E. & Lytton, R. (2006). Estimation of Expected Moisture Contents for Pavements Using Environmental and Soil Characteristics. *Transportation Research Record: Journal of the Transportation Research Board*, 1967, 135-147. DOI: 10.3141/1967-14
- Submitted and working papers
 - "Layered Bayesian Nonparametric Regression for for DNA Methylation Rates", invited to revision to *Journal of Chemometrics*, 2018.
 - "Bayesian Circadian Functional Data Analysis with Application to Daily Physical Activity Data" with A. Polansky, H. Shen and S. Basu, submitted to *Statistical Methods in Medical Research*, 2018.
 - "Detection of Differentially Methylated Regions using Kernel Distance and Scan Statistics" with F. Dunbar, H. Xu, S. Ghosh, H. Shi and V. George, submitted to *Genes*, 2019.
 - "Tensor Product Splines with Periodic Covariates" with A. Polansky.
 - "Bias Correction for Nonparametric Tests" with S. Lee.
 - "Locale-Dependent Bayesian Smoothing Splines with Dynamically Weighted Particle Filter" with S. Chatterjee, S. Chowdhury and S. Basu.
 - "A Comparison of Random Survival Forest and Bayesian Additive Regression Tree for Survival Data" S. Saha and N. Ebrahimi.
 - "Strip-sufficient Density Estimation for a Multivariate Probabilistic Model of Threedimensional Natural Scenes" with Z. Yang.
 - "pisodic Classification of Neurons with Multivariate Functional Clustering" with H. Shen.
 - "Bayesian SIMEX Method for Differential Measurement Errors".
 - "Functional Classification of Neurons by Response of Stimuli" with J. Tien.
 - "Environment Recognition via Multivariate Density Estimation" with Z. Yang.

PRESENTATIONS

- Invited/contributed talks
 - * "Recapitulation of Machine Learning at Symposium on Data Science & Statistics 2018" at Korea Enterprise Data, Korea, Jun. 2018.
 - * "Dynamically Weighted Particle Filter for Crimean-Congo Hemorrhagic Fever Incidents" at the Department of Applied Statistics, Korea University, Korea, Jun. 2018.
 - * "Multiple Inflated Poisson Models for Infection Data" at the Department of Mathematical Sciences, Sungkyunkwan University, Korea, Jun. 2018.
 - * "Analysis of Crimean-Congo Hemorrhagic Fever Incidents with Dynamically Weighted Particle Filter" invited presentation at Symposium on Data Science and Statistics, Reston, VA, May. 2018.
 - "Biasedness in Nonparametric Tests" contributed presentation at ENAR, Atlanta, GA, Mar. 2018.
 - * "Bayesian Analysis of Multiple Inflated Poisson Models and Its Application to Infection Data" contributed presentation at Joint Statistical Meeting, Baltimore, MD, Jul. 2017.
 - * "Applications of Radial Basis Functional Networks with Dynamically Weighted Particle Filter", at the Department of Mathematical Sciences, Sungkyunkwan University, Korea, May. 2016.

- * "Bayesian Analysis of Multiple Inflated Poisson Models and Its Application to Infection Data", at the Department of Mathematical Sciences, University of Nevada, Las Vegas, Nov. 2015.
- * "Bayesian Analysis of Multiple Inflated Poisson Models and Its Application to Infection Data", at Division of Statistics, Northern Illinois University, Nov. 2015.
- * "Sea Surface Temperature Modeling using Radial Basis Function Networks with Dynamically Weighted Particle Filter" at Department of Biostatistics & Epidemiology, Feb. 2013.
- * "A Density Estimation for Highly Correlated 3D Scene Data" at Cancer Research Center, Georgia Health Sciences University, Mar. 2012.
- * "Bayesian Functional Classification and Visualization of Neurons for Brain Decoding". contributed presentation at Joint Statistical Meeting, Miami, FL, Aug. 2011.
- * "Bayesian Nonparametric Regressions with Random Effects of Longitudinal Measurements" at Dept. of Statistics, University of South Carolina, Mar. 2011.
- * "Longitudinal Studies with Outcome-Dependent Follow-Up: Models and Bayesian Regression". November 2005 at Novartis, East Hanover, NJ.
- * "Bayesian Regression in Longitudinal Studies with Outcome-Dependent Follow-Up". April 2005 at Massachusetts General Hospital and Harvard Medical School, Boston, MA.
- Poster presentations
 - * D. Ryu, et al. "Bayesian Functional Data Analysis for Weather Forecast". July 2018 Joint Statistical Meeting.
 - * D. Ryu, et al. "Bayesian Multivariate Adaptive Regression Splines (BMARS)". April 2009 TST Meeting.
 - * D. Ryu, Z. Zhang, A. Mukherjee, J. Chou D. Bingham, B. Fryxell, B. Mallick, V. Nair, and J. Zhu. "Gaussian Process Regression (GPR)". April 2009 TST Meeting.
 - * D. Ryu, B. Mallick, B. Fryxell, and P. Drake. "Bayesian Multivariate Adaptive Regression Splines for HYADES Data". IAMCS Spring 2009 Symposium.
 - * R. McClarren, D. Ryu, Z. Zhang, A. Mukherjee, J. Chou D. Bingham, B. Fryxell, B. Mallick, V. Nair, and J. Zhu. "Gaussian Process Regression and Bayesian MARS for CRASH Initialization with HAYDES". September 2009 TST Meeting.
 - * D. Ryu, R. McClarren, Z. Zhang, A. Mukherjee, J. Chou D. Bingham, B. Fryxell, B. Mallick, V. Nair, and J. Zhu. "Gaussian Process Regression and Bayesian MARS for CRASH Initialization with HAYDES". October 2009 CRASH Annual Review.
 - * D. Ryu, F. Liang, and B. Mallick. "Particle Filtering with Nonparametric Regressions and Dynamically Weighted Importance Sampling". October 2009 IAMCS-PSS Workshop in Data Assimilation in the Geosciences.

PROFESSIONAL SERVICES AND AWARD

- member of Reviewer of Mathematical Reviews (MathSciNet), AMS.
- A member of American Statistical Association.
- A member of International Society for Bayesian Analysis.
- A member of editorial board of *Journal of Biometrics & Biostatistics*.
- A member of editorial board of Annals of Biometrics & Biostatistics.
- A member of editorial board of Journal of Epidemiology and Preventive Medicine.
- Peer review (2014) for a paper submitted to Journal of Computational and Graphical Statistics.
- Peer review (2013) for a paper submitted to Journal of Statistical Research.
- Peer review (2013) for a paper submitted to Communications in Statistics.

- Peer review (2012) for a grant proposal submitted to American Mathematical Society/National Security Agency Grant.
- Peer review (2011) for a paper submitted to Journal of Animal Breeding and Genetics.
- Peer review (2010) for a paper submitted to Journal of Animal Breeding and Genetics.
- Peer review (2010) for a paper submitted to The Korean Journal of Applied Statistics.
- Peer review (2010) for a paper submitted to Journal of Computational and Graphical Statistics.
- Peer review (2009) for a grant proposal submitted to Fundação para a Ciência e a Tecnologia (Portuguese Foundation for Science and Technology).
- A winner of the inaugural SBSS Student Paper Competition at 2005 Joint Statistical Meetings.

THESIS AND DISSERTATION ADVICE

- Advisor and Co-advisor
 - Saha, Satabdi, Comparison of Bayesian Additive Regression Trees with Random Survival Forests and Con Proportional Hazards Regression Analysis: An Application to Breast Cancer, for M.S. thesis on August, 2017.
 - Atef Alghzzy, Mohammed, Differential Methylation Identification Using DBSCAN on August, 2017.
 - Alhejaili, Wejdan, Accelerated Failure Time with LASSO for Lung Cancer Patients on August, 2017.
 - Azizi, SeyedSoroosh, Panel Regression with Nonstationary Variables, for M.S. thesis on August, 2017.
 - Osell, Shawn, Sequential Monte Carlo Macroeconomics, for M.S. thesis on August, 2017.
 - Ekahator, Uche Eseosa, The Effect of Residing in Gang Neighborhoods on Youth Crime and Recidivism, for M.S. thesis on August, 2017.
 - Can, Meng (with N. Ebrahimi), Marginal Structure Model to Estimate the Causal Effect of Cognitive Decline on Body Mass Index Changes in Elderly People. M.S. at NIU on May, 2016.
 - Chen, Chen Chun (with V. George), Classification methods for circular-linear data using periodic functions. Ph.D. at GRU on August, 2016.
 - Campbell, Jeffrey (with V. George), Bayesian Functional Clustering and VMR Identification in Methylation Microarray Data. Ph.D. at GRU on August, 2015.
- Member of committees
 - Wang, Yiging (Advisor S. Basu), A Dependent Competing Risks Model. Ph.D. at NIU on December, 2018.
 - Dmitrieva, Tatiana (Advisor N. Ebrahimi), Use of Empirical Likelihood in Approximate Bayesian Computation. Ph.D. at NIU on May, 2018.
 - Hulan, Luvsandash (Advisor N. Ebrahimi), Spatial-Temporal Change Point Detection Problem for Dependent Data. Ph.D. at NIU on May, 2017.
 - Paul, Erina (Advisor S. Basu), Approximate Bayesian Computation in Nonparametric Bayesian Models. Ph.D. at NIU on May, 2017.
 - Maity, Arnab Kumar (Advisor S. Basu), Bayesian Variable Selection in Linear and Nonlinear Models. Ph.D. at NIU on May, 2016.
 - Hu, Fengjiao (Advisor V. George), Statistical Methods to Detect Deferentially Methylated Regions with Next-Generation Sequencing Data. Ph.D. at GRU on August, 2016.
 - Worrall, Alicia (Advisor N. Ebrahimi), Statistical Analysis of Interval-Censored Failure Time Data. M.S. at NIU on May, 2015.

- Li, Shuang (Advisor V. George), A Bayesian Framework To Detect Differentially Methylated Loci in Both Mean And Variability with Next Generation Sequencing. Ph.D. at GRU on August, 2015.
- Garren, Jeonifer (Advisor J. Kim), A Resampling Method of Time Course Gene Expression Data for Gene Network Inference. Ph.D. at GRU on May, 2015.
- Joshua, Greene (Advisor G. Rempala), Multivariate Poisson Abundance Models for Analyzing Antigen Receptor Data. Ph.D. at GRU on August, 2013.
- Linder, Diniel (Advisor G. Rempala), Penalized Least Squares and the Algebraic Statistical Model for Biochemical Reaction Networks. Ph.D. at GRU on May, 2013.
- McCracken, Courtney (Advisor S. Looney), Correlation Coefficient Inference for Left-Censored Biomarker Data with Known Detection Limits. Ph.D. at GRU on May, 2013.
- On going service theses and dissertations as an advisor
 - Shen, Hao (with A. Polansky), Bayesian Functional Clusterings for Circadian Response and Multidimensional Response, Ph.D. dissertation.
 - Chatterjee, Suvo (with S. Basu), Bayesian Functional Survival Analysis for Lung Cancer Patients with Methylation Rate, for Ph.D. dissertation.
 - Tang, Liang (with A. Polansky), Outlier Detection for Multi-Dimensional Health Data, for Ph.D. dissertation.
 - Bano, Sakeena, Detection of Variably Methylated Regions by Using SCAN Statistics, for Ph.D. dissertation.
 - Zhang, Yang, Applications of Shape Analysis, for Ph.D. dissertation.
- On going service on thesis and dissertation committees
 - Dovoedo, Philippe (Advisor A. Polansky) for Ph.D. dissertation.
 - Kane, Kacy for M.S. thesis.
 - Neely, Justin for M.S. thesis.
 - Torin, Quinlivan for M.S. thesis.

TEACHING EXPERIENCE

STAT 851	0 Programming for Data Analysis	STAT 9110	Generalized Linear Models
STAT 912	20 Theory of Linear Models	STAT 9220	Advanced Statistical Inference
STAT 928	80 Bayesian Inference	STAT 579	Practice of Bayesian Statistics
STAT 666	5 Discrete Multiv. Data Analysis	STAT 674	Design & Analysis Experiments
STAT 675	Multivariate Methods	STAT 679	Generalized Linear Models
STAT 680	Bayesian Statistics	STAT 775	Stat. Methods for Measurement Errors

RESEARCH SUPPORTS

- NIH Research Project Grant Program (R15, PI) Cancer Progression and Survival, Differential Methylation and Functional Data Analysis, pending. 2017.
- Georgia Regents University, Pilot Study Research Program (PI), Intramural Award. 2013-2014.
- NIH Research Project Grant Program (R03, PI) Bayesian functional data analysis to identify differently methylated regions for hepatocellular cancer cells, pending. 2013.
- National Science Foundation (PI), Bayesian Nonparametric Regressions Analysis for Replicated Data: Application to Genomic Research as PI, pending. 2013
- U.S Army Medical Research Acquisitions Activity (Co-PI), Virtual living as a new paradigm of cognitive rehabilitation, pending. 2013.

- National Science Foundation (Co-PI), A new paradigm of vision rehabilitation for age-related macular degeneration, pending. 2013.
- National Science Foundation (PI), Applications of Bayesian Nonparametric Regressions to Handle Big Data and Big Calculation, not funded. 2012.
- NIH Research Project Grant Program (R01, PI), Detecting differentially methylated regions in complex diseases, not funded. 2012.
- NIH Research Project Grant Program (R01, PI), Decoding real-time traumatic memory traces: a novel approach to study post-trauma, not funded. 2010.
- King Abdullah University of Science and Technology (J. Calvin, PI), KUSC1-016-04, Award. 2008-2010 .
- The Department of Energy, DE-FC52-08NA28616 (P. Drake, PI) Predictive Science Academic Alliances Program. 2008-2010.

COMPUTING SKILL

- Statistical Analysis Packages
 - Proficient in SAS[®] for data related procedures and SQL with DB2/ODBC, missing data manipulation, MACRO and IML programming, construction graphical user interface, graphs and maps, multivariate analyses, optimization, and various types of statistical model fittings
 - Selective familiar SAS[®] procedures: AF/SCL, ARIMA, CLUSTER, CONNECT, DIS-CRIM, EXPORT, FACTOR, GMAP, GPLOT, GENMOD, GLM, IML, IMPORT, LO-GISTIC, LP, MACRO statements, MI, MIANALYZE, MIXED, NLMIXED, OPTMODEL, REG, SQL, TRANSREG
 - Familiar with MATLAB[®], SPLUS[®], SPSS[®], R, and other statistical soft-wares
- Other computing experiences
 - Programming Language : C/C++, FORTRAN, Applet, and JAVA script
 - Database and OS : Business Object, MS Access, SQL 2005 in Windows, and UNIX