

Roy E. Welsch

Eastman Kodak Leaders for Global Operations Professor of Management
Professor of Statistics and Data Science
Director, MIT Center for Computational Research in Economics and Management Science

Sloan School of Management and Statistics and Data Science Center (IDSS)
Massachusetts Institute of Technology
100 Main Street, E62-564
Cambridge, MA 02139
(617)253-6601
(617)258-7579 (fax)

EDUCATION

Princeton University, 1961-1965
Degree: Bachelor of Arts, 1965
(Magna Cum Laude, Phi Beta Kappa, Sigma Xi)
Major: Mathematics
Thesis: Conditional Monte Carlo and Measures of Significance
for a New Multiple Range Test
Supervisors: J. W. Tukey and J. A. Hartigan

Stanford University, 1965-1969
Degrees: Master of Science (Mathematics), 1966
Doctor of Philosophy (Mathematics), 1969
Thesis: Weak Convergence of Extreme Order Statistics from
 ϕ -mixing Processes
Supervisor: Samuel Karlin

SCHOLARSHIPS AND FELLOWSHIPS

Andrew H. Brown Prize Scholarship in Mathematics, 1964
Woodrow Wilson Fellow (Honorary), 1965
National Science Foundation Graduate Fellowship, 1965-1969

EMPLOYMENT

17 March 2014- 28 March 2014	Professor, Singapore University of Technology and Design, Singapore
1 July 2009-	Eastman Kodak Leaders for Global Operations Professor of Management
1 July 2009- 1 Jan. 2018	Head of the Management Science Area, Sloan School of Management, MIT
1 Jan. 2007- 30 June 2011	Adjunct Professor, Nanyang Technological Univ. Singapore
1 July 2005 -	Professor of Engineering Systems, MIT
1 July 1988 - 30 June 1993	Leaders for Manufacturing Professor, MIT
1 July 1986 - 30 June 1989	Co-Director, MIT Statistics Center
1 July 1986 -	Director, MIT Center for Computational Research in Economics and Management Science
1 July 1984 - 30 June 1986	Director, MIT Statistics Center
1 July 1981 - 30 June 1984	Co-Director, MIT Statistics Center
1 July 1979 -	Professor of Statistics and Management Science, MIT
1 July 1979 - 30 June 1986	Associate Director, MIT Center for Computational Research in Economics and Management Science
1 July 1973 - 30 June 1979	Associate Professor of Statistics and Management Science, MIT
1 July 1973 - 31 January 1978	Senior Research Associate, Computer Research Center for Economics and Management Science, National Bureau of Economic Research
1 July 1969 - 30 June 1973	Assistant Professor of Management, Massachusetts Institute of Technology
Spring 1969	Assistant in Instruction, Mathematics Department, Stanford University
Fall 1968	Research Assistant, Mathematics Research Center, University of Wisconsin
Summer 1968	Research Assistant, Mathematics Department, Stanford University
Summer 1965	Research Assistant, Division of Mathematics and Physics, Midwest Research Institute, Kansas City, Missouri

Summer 1964 Research Assistant, Operations Research Dept., Hallmark
Cards, Inc., Kansas City, Missouri

VISITING POSITIONS

Summer 1978 Department of Computer Science, Stanford University

Winter 1977 Bell Telephone Laboratories, Murray Hill, New Jersey

PROFESSIONAL SOCIETIES

American Statistical Association (Fellow)
Institute of Mathematical Statistics (Fellow)
International Association for Statistical Computing (ISI)
International Statistical Institute (Full Member)
American Association for the Advancement of Science (Fellow)

PUBLICATIONS

Articles

- 1971 A Weak Convergence Theorem for Order Statistics from Strong-Mixing Processes, *Annals of Mathematical Statistics*, 42, pp. 1637-1646.
- 1972 Limit Laws for Extreme Order Statistics from Strong-Mixing Processes, *Annals of Mathematical Statistics*, 43, pp. 439-446.
- 1973 A Convergence Theorem for Extreme Values from Gaussian Sequences, *Annals of Probability*, 1, pp. 398-404. Translated into Russian.
- 1975 (with R. Becker) Robust Nonlinear Regression Using the DOGLEG Algorithm, *Proceedings of the Computer Science and Statistics Eighth Annual Symposium on the Interface*. Edited by J. W. Frane, Health Sciences Computing Facility, University of California at Los Angeles, pp. 272-279. (Invited paper.)
- 1975 Algorithms and Plots for Model Validation, *Proceedings of the NSF Vail Conference on Model Formulation, Validation, and Improvement*. Edited by E. P. Howrey. National Bureau of Economic Research, Cambridge, MA, pp. 84-92. (Invited paper.)
- 1976 Graphics for Data Analysis, *Computers and Graphics*, 2, No. 1, pp. 31-37.
- 1976 (with P. Velleman) Some Evaluation Criteria for Interactive Statistical Program Packages, *Communications in Statistics*, B5(4), pp. 197-205.
- 1976 Confidence Regions for Robust Regression, *1975 Proceedings of the ASA Statistical Computing Section*, American Statistical Association, Washington, D. C., pp. 36-42. (Invited paper.)
- 1976 (with David Hoaglin and Steve Peters) MIT-SNAP: An Interactive Data Analysis System, *Proceedings of the Ninth Interface Symposium on Computer Science and Statistics*, edited by David C. Hoaglin and Roy E. Welsh; Prindle, Weber, and Schmidt, Boston: pp. 245-249.
- 1976 (with Edwin Kuh) The Variances of Regression Coefficient Estimates Using Aggregate Data, *Econometrica*, 44, pp. 353-363. Translated into French.
- 1977 Stepwise Multiple Comparison Procedures, *Journal of the American Statistical Association*, 72, pp. 566-575.

- 1977 Discussion of "Do Robust Estimators Work with Real Data?" by Stephen M. Stigler, *Annals of Statistics*, 5, pp. 1095-1096.
- 1977 (with P. Holland) Robust Regression Using Iteratively Re-Weighted Least-Squares, *Communications in Statistics, Part A*, 6(9), pp. 813-827.
- 1977 Nonlinear Statistical Data Analysis, *Proceedings of the Tenth Interface Symposium on Computer Science and Statistics*, edited by D. Hogben and D. Fife: National Bureau of Standards, Washington, D. C., pp. 77-86. (Invited paper.)
- 1978 Computing Regression Diagnostics, *Proceedings of the Stanford Conference on Numerical and Statistical Computing*, edited by Gene Golub and Virginia Klema. MIT Center for Computational Research in Economics and Management Science, Cambridge, MA (Microfiche, p. 6.)
- 1978 (with John Dennis) Techniques for Nonlinear Least-Squares and Robust Regression, *Communications in Statistics, B7*, pp. 345-359.
- 1978 (with David Hoaglin) The Hat Matrix in Regression and ANOVA, *The American Statistician*, 32, pp. 17-22 and *Corrigenda*, 32, p. 146.
- 1978 Discussion of "Statisticians Can Matter" by Harry V. Roberts, *The American Statistician*, 32, pp. 52-53.
- 1978 (with Steve Peters) Finding Influential Subsets of Data in Regression Models. *Proceedings of the Eleventh Interface Symposium on Computer Science and Statistics*, edited by A. R. Gallant and T. M. Gerig, Institute of Statistics, North Carolina State University, Raleigh, N. C., pp. 240-244.
- 1978 History of Bounded-Influence Estimation and Comments on Paper by Frank Hampel, David Hinkley, and R. Douglas Martin. *1978 Proceedings of the A. S. . . Statistical Computing Section*, American Statistical Association, Washington, D. C., pp. 65-67. (Invited paper.)
- 1979 Data Analysis, Communication, and Control, *Communications and Control in Society*, edited by Klaus Krippendorf, Gordon and Breech, Inc., London, pp. 99-114.
- 1979 Discussion of "Teaching Statistical Computing Using Computer Packages" by Ronald A. Thisted, *The American Statistician*, 33, p. 34.
- 1979 Discussion of "Nonparametric Statistical Data Modeling" by Emanuel Parzen, *Journal of the American Statistical Association*, 74, pp. 123-124.
- 1979 Improving the Reliability of Econometric Models, *1979 Proceedings of the Social Statistics Section*, American Statistical Association, Washington, D. C. pp. 79-86. (Invited paper.)
- 1980 Robust and Bounded-Influence Regression, *Proceedings of the 42nd Session of the International Statistical Institute*, Voorburg, Netherlands. (Invited paper.)
- 1980 (with Edwin Kuh) Econometric Models and Their Assessment for Policy: Some New Diagnostics Applied to the Translog Energy Demand in Manufacturing. *Proceedings of the Workshop on Validation and Assessment Issues of Energy Models*, edited by S. Gass. National Bureau of Standards, Washington, D. C., pp. 445-475. (Invited paper.)
- 1980 Regression Sensitivity Analysis and Bounded-Influence Estimation, *Evaluation of Econometric Models*, edited by Jan Kmenta and James Ramsey: New York: Academic Press, pp. 153-167.
- 1980 Regression Diagnostics for Desktop Computers, *COMPSTAT 1980: Proceedings in Computational Statistics*, ed. by M. M. Barritt and D. Wishart, Physica-Verlag, pp. 283-289.

- 1981 (with Paul Velleman) Efficient Computing of Regression Diagnostics, *The American Statistician*, 25, pp. 234-242.
- 1981 (with John Dennis and David Gay) An Adaptive Nonlinear Least-Squares Algorithm. *Transactions on Mathematical Software*, 7, pp. 348-383.
- 1982 Influence Functions and Regression Diagnostics, *Modern Data Analysis*, edited by R. Launer and A. Siegel. Academic Press, Inc., pp. 149-169.
- 1982 (with William Krasker) Efficient Bounded-Influence Regression Estimation, *Journal of the American Statistical Association*, 77, pp. 596-604.
- 1982 Discussion of "Regression Diagnostics, Transformations, and Constructed Variables," by A. C. Atkinson, *J. R. Statist. Soc. B*, 44, 1982, pp. 1-36.
- 1982 (with A. Samarov) Computational Procedures for Bounded-Influence Regression, *COMPSTAT 1982: Proceedings in Computational Statistics*, edited by H. Caussinus, P. Ettinger, and R. Tomassone, Physica-Verlag Wein, pp. 412-418.
- 1982 Discussion of "Robust Methods in Econometrics," by Roger Koenker, *Econometric Reviews*, 1, pp. 279-284.
- 1983 Discussion of "Minimax Aspects of Bounded-Influence Regression," by Peter Huber, *Journal of the American Statistical Association*, 78, pp. 72-73.
- 1983 (with W. S. Krasker) The Use of Bounded-Influence Regression in Data Analysis: Theory, Computation and Graphics, *Computer Science and Statistics: Fourteenth Symposium on the Interface*, New York: Springer-Verlag, pp. 45-51.
- 1983 Diagnostics and Graphics for Influential Data, *American Society for Quality Control 37th Annual Quality Congress Transactions*, ASQC, Milwaukee, WI, pp. 7-9.
- 1983 Leverage, *Encyclopedia of Statistical Sciences Volume 4*, edited by S. Kotz and N. L. Johnson, New York: Wiley, pp. 610-611.
- 1983 Influential Data, *Encyclopedia of Statistical Sciences Volume 4*, edited by S. Kotz and N. L. Johnson, New York: Wiley, pp. 119-212.
- 1983 Discussion of "Developments in Linear Regression Methodology: 1959-1982," by R. R. Hocking, *Technometrics*, 25, pp. 245-246.
- 1983 (with W. S. Krasker and E. Kuh) Estimation for Dirty Data and Flawed Models, *Handbook of Econometrics*, 1, edited by Z. Griliches and M. D. Intrilligator, North-Holland, Amsterdam, pp. 651-698.
- 1985 An Introduction to Regression Diagnostics. *Proceedings of the Thirtieth Conference on the Design of Experiments in Army Research, Development, and Testing*, Report No. 85-23, U. S. Army Research Office, Research Triangle Park, N. C., pp. 1-29. (Invited paper.)
- 1985 (with W. S. Krasker) Resistant Estimation for Simultaneous-Equations Models Using Weighted Instrument Variables, *Econometrica*, 53, pp. 1475-1488.
- 1986 (with Stephen Swartz) Applications of Bounded-Influence and Diagnostic Methods in Energy Modeling, *Model Reliability*, edited by D. A. Belsley and E. Kuh, MIT Press, Cambridge, MA, pp. 154-190.
- 1987 Discussion of "Influential Observations, High Leverage Points, and Outliers in Linear

- Regression" by S. Chatterjee and A. Hadi, *Statistical Science* 1, pp. 379-416.
- 1987 The Next Generation: Statistical Computing in the 1990's, *Proceedings of the 46th Session of the International Statistical Institute* (Tokyo), 4, pp. 409-413. (Invited paper.)
- 1988 (with David M. Gay) Maximum Likelihood and Quasi-Likelihood for Nonlinear Exponential Family Regression Models. *Journal of the American Statistical Association*, 83 pp. 990-998.
- 1988 (with David Belsley) Modeling Energy Consumption: Using and Abusing Regression Diagnostics, *Journal of Business and Economic Statistics*, 6, pp. 442-447.
- 1988 (with D. A. Belsley and A. Venetoulis) Computer Guided Diagnostics, *COMPSTAT Proceedings in Computational Statistics*, edited by D. Edwards and N. E. Raun, Heidelberg: Physica-Verlag, pp. 99-106. (Invited paper.)
- 1989 An Alternative to C_p Model Selection that Emphasizes the Quality of Coefficient Estimation, in *Probability, Statistics, and Mathematics: Papers in Honor of Samuel Karlin*, edited by T. W. Anderson, K. B. Athreya and D. L. Iglehart, New York: Academic Press, pp. 357-371.
- 1989 Discussion of "Regression Diagnostics with Dynamic Graphics" by R. D. Cook and S. Weisberg, *Technometrics*, 31, pp. 307-308.
- 1989 (with D. A. Belsley and A. Venetoulis) Hypercard as an Environment for Guided Computing in Statistics. *Proceedings of the Twentieth Symposium on the Interface*. Also, Technical Report TR-67, MIT Center for Computational Research in Economics and Management Science, Cambridge, MA.
- 1990 (with E. Newton and A. Venetoulis) Collinearity Diagnostics: VIF's Revisited. Technical Report TR-68, MIT Center for Computational Research in Economics and Management Science, Cambridge, MA.
- 1992 Invited discussion of "Statistical Consulting is Scholarship" by W. J. Wilson. *The American Statistician*, 46, 302-304.
- 1993 (with D. Bunch and D. Gay) Subroutines for Maximum Likelihood and Quasi-Likelihood Estimation of Parameters in Nonlinear Regression Models. *Transactions on Mathematical Software*, 83, 990-998. (Also, Technical Report TR-71, MIT Center for Computational Research in Economics and Management Science.)
- 1995 (with P. Kempthorne and K. Chui). Generalized Gaussian Analysis of Market Risk in Multinational Financial Markets. *Bulletin of the International Statistical Institute*, 50, 209-211,
- 1996 (with L. Wein and M. Longtin). Sequential Screening in Semiconductor Manufacturing, II: Exploiting Spatial Dependence, *Operations Research*, 44, 173-195.
- 1997 (with V. Sharma). Research on Variation Reduction Using Massive Data Streams. *Bulletin of the International Statistical Institute*, 51, 289-290.
- 1998 (with A. Sylla and A. Samarov). Portfolio Optimization Using Non-Gaussian Return Distributions (Technical Report, Finance Research Center, Massachusetts Institute of Technology, Cambridge, MA.)
- 1998 (with V. Sharma, D. Boning, and S. Eppinger). A New Modeling Methodology Combining Engineering and Statistical Modeling Methods: A Semiconductor Manufacturing Application (Technical Report, Leaders for Manufacturing Program, Massachusetts Institute of Technology, Cambridge, MA.)
- 1998 (with H. Chen and D. Boning). Partial Least Squares (PLS) Models Using Kodak Roll-Coating

Data Technical Report, Leaders for Manufacturing Program, Massachusetts Institute of Technology, Cambridge, MA.

- 1999 (with G. Lemus and A. Samarov). Portfolio Analysis Based on Value-at-Risk, *Bulletin of the International Statistical Institute*, Helsinki, 52, 221-222.
- 2000 Is Cross-Validation the Best Approach for Principal Component and Ridge Regression? *Proceedings of the 32nd Symposium on the Interface: Computing Science and Statistics*, 32, 356-361. Reprinted in corrected format in *Proceedings of the 33rd Symposium on the Interface: Computing Science and Statistics*, 33, 670-675.
- 2001 Cross-validated Regression Estimation. *Bulletin of the International Statistical Institute*, Seoul, 53, 223-224.
- 2001 (with J. Demain, K. Johnson, S. Prakashan, and A. Samarov) The Use of Machine Check Architecture (MCA) to Perform Reliability Studies on Servers. *Proceedings of the 2001 American Statistical Association Quality and Productivity Research Conference*, <http://www.semtech.org/public/news/conferences/qp2001/index.htm>.
- 2002 (with K. Chen and D. Boning) Multivariate Statistical Process Control and Signature Analysis Using Eigenfactor Detection Methods. *Proceedings of the 33rd Symposium on the Interface: Computing Science and Statistics*, 33, 271-291.
- 2002 (with G. Lauprete and A. Samarov) Robust Portfolio Optimization. *Metrika*, 55, 139-149. Also appeared in Dutter, R., Filzmoser, P., Gather, U., Rousseeuw, P. *Developments in Robust Statistics*, Physica-Verlag, Heidelberg, 2002, 235-245.
- 2002 (with E. Newton and A. Venetoulis) Collinearity Diagnostics: VIF's Revisited, *Proceedings in Computational Statistics COMPSTAT 2002*, 10-11.
- 2003 (with G. Lauprete and A. Samarov) High Dimensional Portfolio Risk Estimation. *Bulletin of the International Statistical Institute*, Berlin, 54th Session, CPM-014-1.
- 2004 (with S. Morgenthaler and A. Zenide) Algorithms for Robust Model Selection in Linear Regression in *Theory and Applications of Recent Robust Methods*, edited by M. Hubert, G. Pison, A. Struyf and S. Van Aelst, Series: Statistics for Industry and Technology, Birkhauser, Basel, 195-206.
- 2004 (with L. McCann) Diagnostic Data Traces Using Penalty Methods in *Proceedings in Computational Statistics: COMPSTAT 2004* edited by J. Antoch, Physica-Verlag, Heidelberg, 1481-1488.
- 2006 (with R. Menjoge) Comparing Variable Selection Methods in Gene Selection and Classification of Microarray Data. *Interface 2006-Computing Science and Statistics*, Vol. 38.
- 2007 J. Su, X. Jiang, R. Welsch, G. Whitesides, and P. So, Geometric Confinement Influences Cellular Mechanical Properties I -- Adhesion Area Dependence. *Molecular Cellular Biomechanics*, 4, 87-104.
- 2007 (with X. Zhou) Application of Robust Statistics to Asset Allocation Models. *REVSTAT*, 5, 97-114. <http://www.ine.pt/revstat/pdf/rs070106.pdf>
- 2007 (with R. Menjoge and T. Nguyen) Robust Estimation or Robust Optimization for Portfolio Selection: Which Should You Use? *Bulletin of the International Statistical Institute 56th Session*, CPM019, Lisboa. (Refereed)
- 2007 (with L. McCann) Robust Variable Selection Using Least Angle Regression and Elemental Set Sampling. *Computational Statistics and Data Analysis*. 52, 249-257. Available at

<http://dx.doi.org/10.1016/j.csda.2007.01.012>.

- 2007 Visualization and Analysis of High Resolution Cell Image Data, *Proceedings of the 2007 Interface Symposium on Computer Science and Statistics*, Pasadena, CA.
- 2008 A. Ng, V. Horodincu, J. Rajapakse, P. Madsudaira, R. Welsch, and J. Evans, Statistical Analysis of Drug Treated Cell Morphologies from HCS Image Data, *Proceedings of the Third IAPR Conference on Pattern Recognition in Bioinformatics*, Melbourne, 257-260.
- 2008 Robust Risk: Using Robust Methods to Improve Investment Performance, *Proceedings of the 2008 Interface Symposium on Computer Science and Statistics*, Durham, NC.
- 2008 A. Ng, J. C. Rajapakse, J. G. Evans and R. E. Welsch, "Statistical Analysis of Macrophage Cell Morphology after Microtubule Disruption," *Proceedings of the 12th International Conference on Research in Computational Molecular Biology (RECOMB 2008)*, 248-249, Singapore, March 2008.
- 2008 M. Veronika, J. G. Evans, P. Matsudaira, R. Welsch, and J. C. Rajapakse, "Size-Specific and Brightness-Weighted Cell Tracking in 2D images," *Proceedings of the 12th International Conference on Research in Computational Molecular Biology (RECOMB 2008)*, 256-257, Singapore, March 2008.
2009. (with R. Menjoge) Comparing and Visualizing Gene Selection and Classification Methods for Microarray Data, Chapter 2 of *Machine Learning in Bioinformatics* edited by J. Rajapakse and Y. Zhang 2009, pp. 47-68.
- 2009 M. Veronika, J. Evans, P. Matsudaira, R. Welsch and J. Rajapakse, Sub-population analysis based on temporal features of high content images, *BMC Bioinformatics*, 10: Suppl. 15, art. no. S4, Dec. 2009.
2010. (with R. Menjoge) A Diagnostic Method for Simultaneous Feature Selection and Outlier Identification in Linear Regression, *Computational Statistics and Data Analysis*, 54, 3181-3193.
- 2010 (with Tri-Dung Nguyen) Robust Regression Using Semi-Definite Programming, *Computational Statistics and Data Analysis*, 54, 3212-3226
- 2010 (with Tri-Dung Nguyen) Outlier Detection and Robust Covariance Estimation Using Mathematical Programming, *Advances in Data Analysis and Classification*, 4(4), 301- 334.
- 2010 (with R. Menjoge) Visualizing the Sampling Variability of Plots, *Proceedings of COMPSTAT 2010*, 1375-1382, Springer. (Refereed)
- 2010 A. Ng, J. C. Rajapakse, R. Welsch, P. Matsudaira, and J. Evans, A Cell Profiling Framework for Modeling Drug Responses from HCS Imaging, *Journal of Biomolecular Screening* 15(7), 858-868.
- 2010 Zhu, S., Matsudaira, P., Welsch, R., Rajapakse, J., Quantification of cytoskeletal protein co-localization from high content images" *Proceedings of 5th IAPR International Conference on Pattern Recognition in Bioinformatics (PRIB 2010)*, Nijmegen, The Netherlands, *Lecture Notes in Bioinformatics*, LNBI 6282, pp. 289 - 300, Nov 2010. (Refereed)
- 2010 He, Y., Kang, C., Xu, S., Tuo, X., Trasti, S., Tai, D., Raja, A., Peng, Q., So, P., Rajapakse, J., Welsch, R., Yu, H., Towards Surface Quantification of Liver Fibrosis Progression, *Journal of Biomedical Optics* 15(5), 1-11.

- 2010 Naegle, K., Gymrek, M., Joughin, B., Wagner, J., Welsch, R., Yaffe, M., Lauffenburger, D., White, F.), PTMSCOUT: A Web Resource for Analysis of High-throughput Post-Translational Proteomic Studies, *Molecular and Cellular Proteomics*, 9(11), 2558-2570.
- 2011 Zheng, B., Tan, L., Mo, X., Yu, W., Wang, Y., Tucker-Kellogg, L., Welsch, R., So, P., Yu, H. Predicting *in vivo* Anti-Heptatofibrotic Drug Efficacy based on *in vitro* High-Content Analysis. *PLoS ONE* 6(11): e26230.
<http://www.plosone.org/article/info%3Adoi%2F10.1371%2Fjournal.pone.0026230>
- 2011 Naegle, K., Welsch, R., Yaffe, M., White, F., Lauffenburger, D., MCAM: Multiple Clustering Analysis Methodology for Deriving Hypotheses and Insights From High-Throughput Proteomic Datasets. *PLoS Computational Biology*, July 2011.
<http://www.ploscompbiol.org/article/info%3Adoi%2F10.1371%2Fjournal.pcbi.1002119>
- 2011 S. Xu, D. Tai, A. Wee, R. Welsch, P. So, H. Yu, J. Rajapakse, Automatic scoring of liver fibrosis through combined features from different collagen groups, *Proceedings of the 33rd Annual International Conference of the IEEE Engineering in Medicine and Biology Society (EMBC' 11)*, Boston, USA, Aug 28 – Sep 3, 2011. (Refereed)
- 2011 M. Veronika, R. Welsch, P. Matsudaira, J. Rajapakse, Correlation of cell membrane dynamics and cell motility,” *BMC Bioinformatics*, 12 (Suppl.13), S19, 2011.
- 2011 F. Ivan, R. Welsch, V. Chow, J. Rajapakse, Estimation of the population of neutrophils induced to differentiate from the MPRO mouse promyelocytic cell line, *Proceedings of the 33rd Annual International Conference of the IEEE Engineering in Medicine and Biology Society*, 2011:6001-6004. doi:10.1109/IEMBS.2011.6091483. PubMed PMID: 22255707. (Refereed)
- 2011 (with R. Menjoge) Outlier Detection for Covariance Estimation via Feature Selection Algorithms. *Proceedings of the 58th International Statistical Institute World Statistics Congress*, Dublin, Ireland, 2011. <http://www.isi2011.ie/content/access-congress-proceedings.html> (Refereed)
- 2012 Ivan, F., Rajapakse, J., Welsch, R., Rozen, S., Narasaraaju, T., Xiong, G., Englewood, B., Chow, V., Differential pulmonary transcriptomic profiles in murine lungs infected with low and highly virulent influenza H3N2 viruses reveal dysregulation of TERM1 signaling, cytokines, and chemokines. *Functional and Integrative Genomics*, 2012 Mar;12(1):105-17. doi: 10.1007/s10142-011-0247-y. Epub 2011 Aug 28. PubMed PMID: 21874528.
- 2012 P. A. Mundra, J. C. Rajapakse, R. E. Welsch, Bootstrapping of short time-series multivariate gene-expression data, *Proceedings of COMPSTAT 2012* (ISBN 978-90-73592-32-2), 605-616 (Refereed)
- 2012 Ivan FX, Tan KS, Phoon MC, Engelward BP, Welsch RE, Rajapakse JC, Chow VT. Neutrophils infected with highly virulent influenza H3N2 virus exhibit augmented early cell death and rapid induction of type I interferon signaling pathways. *Genomics*. 2012 Nov 27. pii: S0888-7543(12)00228-5. doi: 10.1016/j.ygeno.2012.11.008. [Epub ahead of print] PubMed PMID: 23195410.
- 2013 S. Xu, P. Mundra, H. Li, S. Zhu, R. Welsch, J. Rajapakse, Image Analysis for Cellular and Tissue Engineering, Chapter 20 in *Imaging in Cellular and Tissue Engineering* edited by H. Yu, Taylor and Francis.
- 2013 Piyushkumar Mundra, Jie Zheng, Mahesan Niranjana, Roy Welsch, and Jagath Rajapakse (2013), “Inferring Time Delayed Gene Regulatory Networks Using Cross-correlation and Sparse Regression”, *Bioinformatics Research and Applications (ISBRA), LNBI 7875*, 64-75.
- 2013 Y. Tang and R. Welsch, Measuring the Distance Between Images and Image Uncertainty Using Wavelet Decompositions and the Earth Mover’s Distance, *Proceedings of the International*

Statistical Institute World Statistics Congress, Hong Kong, August 2013, pages 3767-3772
(Refereed)

- 2014 Z. Zhu, R. Welsch, Statistical Learning for Variable Annuity Policyholder Withdrawal Behavior, *Applied Stochastic Models in Business and Industry*. January 2014 doi: 10.1002/asmb.2009 <http://onlinelibrary.wiley.com/doi/10.1002/asmb.2009/abstract>
- 2014 L. Rivera, Y. Sheffi, R. Welsch, Logistics Agglomeration in the US, *Transportation Research Part A: Policy and Practice*, Volume 59, January 2014, 222-238.
- 2014 S. Xu, Y. Wang, D. Tai, S. Wang, C. Cheng, Q. Peng, J. Yan, Y. Chen, J. Sun, X. Liang, Y. Zhu, J. Rajapakse, R. Welsch, P. So, A. Wee, J. Hou, H. Yu, "qFibrosis: A fully-quantitative innovative method incorporating histological features to facilitate accurate fibrosis scoring in animal model and chronic hepatitis B patients", *Journal of Hepatology* 2014 Aug; 61(2):260-9.
- 2014 S. Stanciu, S. Xu, Q. Peng, J. Yan, G. Stanciu, R. Welsch, P. So, G. Csucs, H. Yu, "Experimenting liver fibrosis diagnostic by two photon excitation microscopy and bag-of-features image classification", *Scientific Reports* 2014 Apr 10;4:4636.
- 2015 A. Raja, S. Xu, D. Tai, W. Sun, P. So, R. Welsch, C. Chen, H. Yu, "Differential remodeling of extra-cellular matrices by breast cancer initiating cells", *Journal of Biophotonics*, 8 10 pp. 804-815.
- 2015 R. Welsch, Comments on: Robust Estimation of Multivariate Location and Scatter in the Presence of Cellwise and Casewise Contamination by C. Agostinelli, A. Leung, V. Yohai, R. Zamar *TEST* 24(3), 482-483.
- 2015 R. Welsch, Leadership and Scholarship: Conflict or Synergy? Chapter in *Leadership and Women in Statistics*, edited by A. Golbeck, I. Olkin, and Y. Gel, Chapman and Hall.
- 2015 I. Cutcutache, A. Y. Wu, Y. Suzuki, J. McPherson, Z. Lei, N. Deng, W. Wong, K. Soo, W. Chan, L. Ooi, R. Welsch, P. Tan, S. Rozen, Abundant Hemizygous Deletions of CYCLOPS and STOP Genes in Gastric Adenocarcinoma, *Gastric Cancer*. July 2015, pp. 1-13.
- 2015 S. Xu, C. Kang, X. Gou, Q. Peng, J. Yan, Y. Kang, C. Cheng, W. Xia, Y. He, R. Welsch, P. So, J. Rajapakse, H. Yu, "Quantification of liver fibrosis via surface imaging of the Glisson's capsule", *Journal of Biophotonics*, July 2015.
- 2015 A. Anderson, R. Welsch, D. Newman, "Statistical Evaluation of the Causal Mechanisms Associated with Astronaut Shoulder Injury in Space Suits", *Aerospace Medicine and Human Performance*, Volume 86, Number 7, July 2015, pp. 606-613
- 2015 W. Teh, D. Boning, R. Welsch, "Multi-strata Stealth Dicing Before Grinding for Singulation-defects Elimination and Die Strength Enhancement: Experiment and Simulation," *IEEE Transactions on Semiconductor Manufacturing*. 28 3 pp. 408-423.
- 2015 W. Teh, D. Boning, R. Welsch, "Multi-strata subsurface laser die singulation to enable defect-free ultra-thin stacked memory dies," *AIP Advances* 5(5) <http://scitation.aip.org/content/aip/journal/adva/5/5/10.1063/1.4921205>
- 2015 W. Teh, D. Boning, R. Welsch, "Multi-strata subsurface laser modified microstructure with background-assisted controlled fracture for defect-free ultra-thin die fabrication," *Transactions on Components, Packaging and Manufacturing Technology*. 5 7, pp. 1006-10018.
- 2016 L. Li, R. J. Hansman, R. Palacios, R. E. Welsch, Anomaly detection via a Gaussian Mixture Model for flight operation and safety monitoring, *Transportation Research Part C: Emerging Technologies*, Volume 64, March 2016, Pages 45-57, ISSN 0968-090X, <http://dx.doi.org/10.1016/j.trc.2016.01.007>.

<http://www.sciencedirect.com/science/article/pii/S0968090X16000188>)

- 2016 W. Hong, R. Welsch, Y. Shao-Horn, Descriptors of Oxygen-Evolution Activity for Oxides: A Statistical Evaluation. *The Journal of Physical Chemistry C* 2016 120 (1), 78-86 DOI: 10.1021/acs.jpcc.5b10071
- 2016 S. Zhu, R. E. Welsch and P. T. Matsudaira, "A method to quantify co-localization in biological images," *2016 38th Annual International Conference of the IEEE Engineering in Medicine and Biology Society (EMBC)*, Orlando, FL, 2016, pp. 3887-3890.
<https://doi.org/10.1109/EMBC.2016.7591577>
- 2016 I. Chaturvedi, Y. Ong, I. Tsang, R. Welsch, E. Cambria, Learning word dependencies in text by means of a deep recurrent belief network, *Knowledge Based Systems* 108, 144-154
<http://www.sciencedirect.com/science/article/pii/S0950705116302349>
- 2017 Chaturvedi, I., Cambria, E., Welsch, R., Francisco, H., Distinguishing Between Facts and Opinions for Sentiment Analysis: Survey and Challenges. *Information Fusion, 2017, Elsevier*
- 2017 Chen, N., Xie, W., Larson, K., Xie, J., Welsch, R. Comprehensive Predictions of Tourists' Next Visit Location Based on Call Detail Records Using Machine Learning and Deep Learning Methods, *Proceeding of 2017 IEEE International Congress on Big Data*, (pp.1-6)
<http://ieeexplore.ieee.org/xpl/tocresult.jsp?isnumber=8029291>
- 2017 Yang Yu, Jiahao Wang, Chanway Ng, Shupe Mo, Shuoyu Xu, Aileen Wee, Roy E. Welsch, Peter T.C. So, Hanry Yu. **sqFibrosis: a fully quantitative classification method to facilitate fibrosis scoring using collagen stains**, *Hepatology International Suppl 1, 2017. The Asian Pacific Association for the Study of the Liver (APASL)*, Feb 2017
- 2018 Xing, F., Cambria, E., Welsch, R. Natural language based financial forecasting: A survey. *Artificial Intelligence Review*. 50(1), pp 49-73.
- 2018 Z. Zhu and R. Welsch, Robust Dependence Modeling for High-Dimensional Covariance Matrices with Financial Applications. [The Annals of Applied Statistics](#) Volume 12, [Number 2](#) (June 2018), 1228-1249.
- 2018 Cui, Hong-Yan, Xu Shuai, Zhang Li Feng, Welsch Roy E., Berthold Horn, The Key Techniques and Future Vision of Feature Selection in Machine Learning, Beijing Youdian Daxue Xuebao, EI: 20182705389899
- 2018 Xing, F., Cambria, E., and Welsch, R., Intelligent Asset Allocation via Market Sentiment Views, *IEEE Computational Intelligence Magazine*. 13(4), pp 25-34.
- 2018 Yang Yu, Jiahao Wang, Chan Way Ng, Yukun Ma, Shupe Mo, Eliza Li Shan Fong, Jiangwa Xing, Ziwei Song, Yufei Xie, Ke Si, Aileen Wee, Roy E. Welsch, Peter T.C. So, Hanry Yu. Deep learning enhances automated scoring of liver fibrosis stages, *Scientific Reports*, Oct 2018
- 2018 Hongyan Cui, Ruibing Li, Yajun Fang, Berthold K.P. Horn, Roy E. Welsch, Heterogeneous characters modeling of instant message services users' online behavior, PLOS ONE, PONE-D-17-28259R2, SCI:000431481700002
- 2018 Lifeng Zhang, Hongyan Cui, Roy E. Welsch, A Study on Multidimensional Medical Data Processing Based on Random Forest, IEEE International Conference of Universal Village
- 2019 Xing, F. Z.; Cambria, E.; Welsch, R. E., Growing Semantic Vines for Robust Asset Allocation, *Knowledge-Based Systems* 165 pp 297-305.

- 2019 Seth, M., Gerovitch, A., Welsch, R., Markuzon, N. The Univariate Flagging Algorithm (UFA): An Interpretable Approach for Predictive Modeling, *PLoS ONE* 14(10): e0223161. <https://doi.org/10.1371/journal.pone.0223161>
- 2020 N. Suhas Jagannathan, Mario O. Ihsan, Xiao Xuan Kin, Roy E. Welsch, Marie-Véronique Clement, Lisa Tucker-Kellogg TRANSCOMPP: Understanding phenotypic plasticity by estimating Markov transition rates for cell state transitions. *Bioinformatics* 36(9), 2813-2820.
- 2020 Sukrit Gupta, Jagath C. Rajapakse, Roy E. Welsch, Ambivert degree identifies crucial brain functional hubs and improves detection of Alzheimer's Disease and Autism Spectrum Disorder, *NeuroImage: Clinical*, 20, December 2020.
- 2020 R. Mohammadi-Ghazi, R.E. Welsch, and O. Buyukozturk. Kernel dependence analysis for novelty detection with high dimensional, small size data sets. *Journal of Mechanical Systems and Signal Processing*, 2020, Vol. 143.
- 2020 Ensen Wu, Hongyan Cui, Roy E. Welsch. Dual autoencoders generative adversarial network for imbalanced classification problem, *IEEE Access*, 2020, 8, 91265-91275. WOS:000538732500002
- 2020 Hongyan Cui, Diyue Chen, Tao Yu, Roy E. Welsch, A DTN-Oriented Adaptive Spray Routing Algorithm Based on Node Cache Occupation, *China Communications*, 2020. To appear.
- 2020 I. Chaturvedi, E. Cambria, S. Cavallari and R. E. Welsch, "Genetic Programming for Domain Adaptation in Product Reviews," *2020 IEEE Congress on Evolutionary Computation (CEC)*, Glasgow, United Kingdom, 2020, pp. 1-8, doi: 10.1109/CEC48606.2020.9185713.
- 2020 I. Chaturvedi, C. Lin Su, R. E. Welsch. Fuzzy Aggregated Topology Evolution for Cognitive Multi-Tasks. *Cognitive Computation*, (10), 1-12
- 2020 Xing, F. Z.; Poria, S.; Cambria, E.; and Welsch, R. (2020). Social Media Marketing and Financial Forecasting. *Information Processing & Management*. 57(5), 102314.
- 2020 Hongyan Cui , Gangkun Wang and Roy E. Welsch, Self-training Method Based on GCN for Semi-supervised Short Text Classification, *Information Science*, 2020.
- 2020 Hongyan Cui, Gangkun Wang and Roy E. Welsch, Sentence Level Graph Attention Network for Semi-supervised Short Text Classification, *Proc. IJCAI*, 2020.
- 2020 Ensen Wu, Hongyan Cui, Roy E. Welsch. Dual autoencoders generative adversarial network for imbalanced classification problem, *IEEE access*, 2020, 8, 91265-91275. WOS:000538732500002
- 2021 Chaturvedi, Iti, Chit, Lin Su, and Welsch, Roy E. [Fuzzy aggregated topology evolution for cognitive multi-tasks](#). *Cognitive Computation*, 13. pp. 96-107.
- 2021 Chaturvedi, Iti, Thapa, Kishor, Cavallari, Sandro, Cambria, Erik, and Welsch, Roy E. [Predicting video engagement using heterogeneous DeepWalk](#). *Neurocomputing*, 465. pp. 228-237.
- 2021 Chen, D., Cui, H., Welsch, R.E. An adaptive Routing Algorithm Based on Relation Tree in DTN, *Sensors* 2021, 21, 7847. <https://doi.org/10.3390/s21237847>
- 2021 Lifeng Zhang, Roy Welsch, Zhi Cao. The transmission, infection prevention, and control under the Covid-19 pandemic in China: a retrospective study *American Journal of Infection Control*
- 2021 Raluca Cobzaru, Sharon Jiang, Kenney Ng, Stan Finkelstein, Roy Welsch, Zach Shahn State of the Art Causal Inference in the Presence of Extraneous Covariates: A Simulation Study *AMIA Symposium Proceedings* on PubMed

- 2021 Hongyan Cui, Diyue Chen, Roy E. Welsch. A DTN Oriented Adaptive Routing Algorithm Based on Node Load. China Communications, accepted.
- 2021 Lifeng Zhang, Hongyan Cui, Roy E. Welsch, A Study on Multidimensional Medical Data Processing Based on Random Forest, 2020 5th International Conference on Universal Village (UV), Boston, MA, USA, 24-27 Oct. 2020. ISBN:978-1-7281-9523-0, DOI: 10.1109/UV50937.2020.9426193. Article Number: 20692046. EI: 20212210438142
- 2021 Cui, Hong-Yan, Xu Shuai, Zhang Li Feng, Welsch Roy E., Horn Berthold, The Key Techniques and Future Vision of Feature Selection in Machine Learning, Beijing Youdian Daxue Xuebao, EI: 20182705389899
- 2022 Cobzaru R, Jiang S, Ng K, Finkelstein S, Welsch R, Shahn Z. State of the Art Causal Inference in the Presence of Extraneous Covariates: A Simulation Study. AMIA Annu Symp Proc. 2022 Feb 21;2021:334-342. PMID: 35308969; PMCID: PMC8861734.
- 2022 Shahn Z, Spear P, Lu H, Jiang S, Zhang S, Deshmukh N, Xu S, Ng K, Welsch R, Finkelstein S. Systematically Exploring Repurposing Effects of Hypertensives *Pharmacoepidemiol Drug Saf.* 2022 Sep;31(9):944-952.
- 2022 Iti Chaturvedi, Chen Qian, Erik Cambria, Kishor Thapa, Roy Welsch, Gaussian Correction for Adversarial Learning of Boundaries. *Signal Processing: Image Communication*
- 2022 Ensen Wu, Hongyan Cui, Zunming Chen, Roy E. Welsch, Treeago: Tree-structure aggregation and optimization for graph neural networks. *Neurocomputing.*

Books

- 1980 (with D. Belsley and E. Kuh) *Regression Diagnostics: Identifying Influential Data and Sources of Collinearity*, John Wiley and Sons, Inc., New York. Paperback edition, 2005.
- 2019 (with F. Xing and E. Cambria) *Intelligent Asset Management*, Springer, Cham, Switzerland

PROFESSIONAL ACTIVITIES

Associate Editor, *Journal of Computational and Statistical Graphics*, 1992.

Associate Editor, *SIAM Review*, 1979-1981.

Associate Editor, *Journal of the American Statistical Association*, 1976-1979.

Associate Editor, *Communications in Statistics, Series B: Simulation and Computation*, 1977-1979.

Associate Editor, *Annals of Statistics*, 1974-1977.

Publications Liaison Officer, 1975, ASA Statistical Computing Section.

Secretary-Treasurer, 1978, ASA Statistical Computing Section.

IMS Committee on Special Papers, 1974-1976.

IMS Nominating Committee, 1982.

IMS Liaison to AAAS, Section T, 1982-1984.

Co-organizer of the Ninth Interface Symposium on Computer Science and Statistics (held at Harvard University, 1 and 2 April, 1976).

Co-Chairman of the Data Analysis Working Group of the Faculty Seminar on Human Experimentation in Health and Medicine, Harvard School of Public Health, 1974-1975.

Review panel for NSF Postdoctoral Fellowships, 1976-1979 (Chairman 1978).

Lecturer, 1982 Gordon Research Conference on Statistics in Chemistry and Chemical Engineering.

IMS Representative to AAAS.

AAAS, Section U, Electorate Nominating Committee, 1984-87.

Chairman, ASA Management Committee for the *Journal of Business and Economic Statistics*, 1988-89.

Member, Board of Directors of the ASA, 1990.

Vice-Chairman, Council of Sections, ASA, 1991.

Member, Board of Directors of the Quality and Productivity Research Conference, 1992

Chair-Elect, Chair, Past-Chair Section on Statistical Graphics, ASA, 1993-95

Statistical Graphics Section Representative to the ASA Council of Sections 1997-2000

Member of the Scientific Committee for ICORS (International Conference on Robust Statistics) 2005-

Associate Editor, *Computational Statistics and Data Analysis* 2008-2010

Member of the Executive Council for the International Association of Statistical Computing (IASC), 2009-2015

Member (Chair 2010-2012) of the Management Committee for the *Journal of Computational and Graphical Statistics* 2010-

Head, Management Science Area of the MIT Sloan School, 2010-2017

Chair of the ASA Journal of Computational and Graphical Statistics (JCGS) Management Committee 2020-

CONSULTING

Boston Statistical Consultants
Massachusetts Rate Setting Commission
Cambridge Project
Compugraphic Corporation
Harvard Medical School - PBBH
Management Decision Systems
Bell Telephone Laboratories
Baylor College of Medicine
Tufts New England Medical Center
Honeywell
Tektronix Corporation
PSTAT, Inc.
United States Army

IBM Yorktown Research Laboratory
Blue Cross of Massachusetts
Lee, Toomey and Kent
Decision Research Corporation
Gillette North America
Blue Cross of Maine
Stone and Webster
Beneficial Finance
Acrison, Inc.
Cabot Corporation
Cravath, Swaine and Moore
Massachusetts Financial Services
New York Stock Exchange

Tech. Ops., Inc.
Food and Drug Administration
World Bank
Kodak
Schlumberger, Inc.
SAS Institute, Inc.
Rath and Strong
Office of the Vermont Attorney General
Freedom Capital
The Analysis Group
Manatt, Phelps, Phillips
Dyson, Inc.
Analog Devices
Bank of America
Goodwin Procter
Williams and Connolly
Cornerstone
J.P. Morgan
Gartner
Apple Computer

Instrumentation Laboratory, Inc.
Fidelity Investments
Citibank
Lotus Development
Shawmut Bank
Numeric Investors
Lucent Technologies
Heater Advertising
Integral, Inc.
Inventum, Inc.
Intuit
GMO
Fieldturf
Analysis Group
UNUM
Sullivan and Cromwell
Goldman Sachs
Barnes and Thornburg
IQOR

2023-1