

# Emily Diana

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<b>Office</b>	3730 Walnut St, Jon M. Hunstman Hall 449, Philadelphia, PA 19104	<b>Mobile Phone Email</b>	+1 (860) 389 7309 ediana@wharton.upenn.edu
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## Education

**2018-** PhD Student in Statistics - The Wharton School, University of Pennsylvania

**2017-2018** M.S. in Statistics - Stanford University

**2011-2015** B.A. in Applied Mathematics, cum laude - Yale College  
Thesis: *Maintaining Bipartite Structure with a Modified Louvain Algorithm*  
Supervisor: Daniel Spielman

## Publications

1. Emily Diana, Michael Kearns, Seth Neel, and Aaron Roth. Optimal, truthful, and private securities lending. *In NeurIPS 2019 Workshop on Robust AI in Financial Services: Data, Fairness, Explainability, Trustworthiness, and Privacy*, December 2019. arXiv:1912.06202 [cs, q-fin]
2. Charles R. Noble et al. Ale3d: An arbitrary lagrangian-eulerian multi-physics code. Technical Report LLNL-TR-732040, Lawrence Livermore National Lab. (LLNL), Livermore, CA (United States), May 2017

## Conference Presentations

1. *NeurIPS Workshop on Robust AI in Financial Services: Data, Fairness, Explainability, Trustworthiness, and Privacy, Vancouver, CA*. "Optimal, truthful, and private securities lending." 2019. (Spotlight Talk)
2. *Grace Hopper Celebration of Women in Computing, Houston, TX*. "Domain Decomposition with Recursive Inertial Bisection." 2016. (Poster)
3. *Yale Day of Data, New Haven, CT*. "Partitioning Bipartite Graphs: A Modified Louvain." 2015. (Poster)
4. *Joint Mathematics Meetings, Baltimore, MD*. "Random Walks on Spheres and Harmonic Functions." 2014. (Poster)

## Teaching Assistantships

### The Wharton School, University of Pennsylvania

STAT 613: Regression Analysis for Business (Fall 2019)  
STAT 102: Introduction to Business Statistics (Spring 2019)

### Stanford University

CS 161: Design and Analysis of Algorithms (Winter 2018-2019)  
CS 106A: Programming Methodologies (Fall 2018)

## Professional Experience

**Mar 2017 - Aug 2018** - Center on Poverty and Inequality, Stanford University, Stanford, CA  
*Research Assistant*

Supervisors: David Grusky and Adrian Raftery

Research Topic: Developing methodologies to analyze trends in contemporary social mobility based on contingency tables of longitudinally-linked Census data (ongoing project).

Language: R

**Aug 2015- Sep 2017** - Lawrence Livermore National Laboratory, Livermore, CA  
*Scientific Software Developer*

Parallelized and integrated a domain decomposer, Recursive Inertial Bisection, into the mesh generation step of ALE3D, a multi-physics “Arbitrary Lagrangian-Eulerian 3D” numerical simulation code. Primary developer for LLNL’s ParticlePack code. Member of team integrating a GPU portability abstraction into ALE3D’s advection package. Presented research internally on implications of strided memory access patterns on GPU-accelerated computing.

Languages: C++, Python

Packages: MPI, CUDA, TotalView, VisIt, GDB

**Jun 2014 - Aug 2014** - Lawrence Livermore National Laboratory, Livermore, CA  
*Cybersecurity Intern*

Poster: *Partitioning Bipartite Graphs: A Modified Louvain*

Language: MATLAB

**May 2013 - Jul 2013** - Summer Undergraduate Research Institute in Experimental Mathematics, East Lansing, MI  
*Undergraduate Summer Researcher, Michigan State University*

Manuscript: *Random Walks on Spheres and Harmonic Functions*

Language: MATLAB

## Coding Skills

■ Proficient	■ Familiarity	■ Everyday Workflow	■ Work Experience
C/C++	SQL	LaTeX	MPI
Haskell	Java	Git	TotalView
R	Scheme	Bash	VisIt
Python			GDB
MATLAB			

## Service

Stanford Women in Mathematics Mentoring (2017)

LLNL Division Representative for Girls Who Code (2016-2017)

## Awards

- Wellcome Data Re-Use Prize: Malaria (£15000, 2019)

Document Title: *Rethinking the Causal Relationship between Malaria and Anemia for African Children: A Community-Level Perspective via Two-Step Matching Adjustment*

- Weapons Simulation and Computing Code Development Silver Star Award (2017)

*Award Text: Members of the ARES and ALE3D code teams worked together to restructure and optimize hydrodynamics physics algorithms in a portable but performant manner for the heterogeneous GPU based Sierra computing architecture. Initial ports of the hydrodynamics algorithms showed performance 100X slower than a standard CPU, but diligence and clever insight into how the GPUs operated eventually resulted in speedups more than 5X faster than a standard CPU. The performance gain realized in their work has opened the possibility of 3D ensemble evaluations for the first time.*

## References

Available upon request