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Data Scientist specializing in computational probability, with a focus on Monte Carlo simulation for statistical applications, approximation algorithms, and numerical integration in high dimensions.

Education

Director

Harvey Mudd College Bachelors of Science in Mathematics 1994 **Cornell University** Masters in Operations Research and Industrial Engineering 1997 **Cornell University** PhD in Operations Research and Industrial Engineering 1999 **Experience Chemistry Animation Project** California Inst. of Technology Computer Animator 1991, 1992 **ONR Graduate Fellowship** Naval Undersea Warfare Center Visiting Researcher 1995 **Data Mining Group IBM Almaden** Visiting Researcher 1996 School of Operations Research and Industrial Engineering **Cornell University** Teaching Assistant 1999 **Department of Statistics** Stanford University NSF Postdoc in the Mathematical Sciences 1999-2001 Joint appointment in Mathematics and Statistical Science **Duke University** 2001-2009 Assistant Professor **Department of Mathematical Sciences** Claremont McKenna College Associate Professor 2009-2012 **Department of Mathematical Sciences** Claremont McKenna College Fletcher Jones Foundation Associate Professor of Mathematics and 2012-2018 Statistics and George R. Roberts Fellow **Department of Mathematical Sciences** Claremont McKenna College Chair 2016-2019 **Computer Science Sequence** Claremont McKenna College Director 2016-present **Data Science Sequence** Claremont McKenna College Director 2018-present **Department of Mathematical Sciences** Claremont McKenna College Fletcher Jones Foundation Professor of Mathematics and Statistics 2018-present and George R. Roberts Fellow **Summer Undergraduate Research** Claremont McKenna College

2019-2020

Publications

Book length works....

- [1] Mark Huber. Probability: Lectures and Labs. Learning College Mathematics. Independent, 2019.
- [2] Mark L. Huber. *Perfect Simulation*. Number 148 in Chapman & Hall/CRC Monographs on Statistics & Applied Probability. CRC Press, 2015.
- [3] M. L. Huber. Perfect Sampling with Bounding Chains. PhD thesis, Cornell University, 1999.

Published and accepted articles.

- [4] Mark Huber. Generating from the Strauss process using stitching. In *International Conference on Monte Carlo and Quasi-Monte Carlo Methods in Scientific Computing*, pages 241–251. Springer, 2022.
- [5] Ilana Shapiro and Mark Huber. Markov chains for computer music generation. *Journal of Humanistic Mathematics*, 11(2):167–195, 2021.
- [6] M. Huber. A probabilistic approach to the Fibonacci sequence. *The Mathematical Intelligencier*, 42:29–33, September 2020.
- [7] M. Huber. Halving the bounds for the Markov, Chebyshev, and Chernoff inequalities through smoothing. *American Mathematical Monthly*, 126:915–927, 2019. arXiv:1803.06361.
- [8] M. Huber. An optimal (ϵ, δ) -approximation scheme for the mean of random variables with bounded relative variance. *Random Structures Algorithms*, 55:356–370, 2019.
- [9] M. Huber. Adaptive Markov chain Monte Carlo algorithms. In N. Balakrishnan, T. Colton, B. Everitt, W. Piegorsch, F. Ruggeri, and J. L. Teugels, editors, *Wiley StatsRef-Statistics Reference Online*. Wiley, 2019. doi:10.1002/9781118445112.stat07851.
- [10] M. Huber and Nevena Marić. Admissible Bernoulli correlations. *Journal of Statistical Distributions and Applications*, 6(2), 2019.
- [11] M. Huber and B. Jones. Faster estimates of the mean of bounded random variables. *Mathematics and Computers in Simulation*, 161:93–101, 2019.
- [12] J. Banks, S. Garrabrant, M. Huber, and A. Perizzolo. Using TPA for approximating the number of linear extensions. *J. Discrete Algorithms*, 51:1–11, 2018. arXiv:1010.4981.
- [13] M. Huber. Adaptive Monte Carlo integration. In N. Balakrishnan, T. Colton, B. Everitt, W. Piegorsch, F. Ruggeri, and J. L. Teugels, editors, *Wiley StatsRef-Statistics Reference Online*. Wiley, 2018. doi:10.1002/9781118445112.stat08070.
- [14] J. Feng, M. Huber, and Y. Ruan. Monte Carlo with user-specified relative error. In P. W. Glynn and A. Owen, editors, *Proceedings in Mathematics & Statistics: Monte Carlo and Quasi-Monte Carlo methods*, volume 241, chapter 12. Springer, 2018.
- [15] M. Huber. Optimal linear Bernoulli factories for small mean problems. *Methodology and Computing in Applied Probability*, 19:631–645, 2017. arXiv:1507.00843. doi:10.1007/s11009-016-9518-3.
- [16] K. Cloud and M. Huber. Fast perfect simulation of Vervaat perpetuities. *J. Complexity*, 42:19–30, 2017. arXiv:1510.01780.
- [17] M. Huber. A Bernoulli mean estimate with known relative error distribution. *Random Structures Algorithms*, 50:173–182, 2017. arXiv:1309.5413.

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- [18] M. Huber. Nearly optimal Bernoulli factories for linear functions. *Combin. Probab. Comput.*, 25(4):577–591, 2016. arXiv:1308.1562.
- [19] M. Huber and N. Marić. Simulation of multivariate distributions with fixed marginals and correlations. *J. Appl. Probab.*, 52(2):602–608, 2015. arXiv:1311.2002.
- [20] M. Huber. Approximation algorithms for the normalizing constant of Gibbs distributions. *Ann. Appl. Probab.*, 51(1):92–105, 2015. arXiv:1206.2689.
- [21] M. L. Huber and S. Schott. Random construction of interpolating sets for high dimensional integration. *Journal of Applied Probability*, 51(1):92–105, 2014. arXiv:1112.3692.
- [22] Mark Huber. Near-linear time simulation of linear extensions of a height-2 poset with bounded interaction. *Chic. J. Theoret. Comput. Sci.*, 2014.
- [23] M. Huber and N. Marić. Minimum correlation for any bivariate Geometric distribution. *ALEA Lat. Am. J. Probab. Math. Stat.*, pages 459–470, 2014. arXiv:1406.1779.
- [24] M. Huber, E. Villella, D. Rozenfeld, and J. Xu. Bounds on the artificial phase transition for perfect simulation of the hard core Gibbs processes. *Involve*, 5(3):247–255, 2012.
- [25] M. Huber. Spatial birth-death swap chains. Bernoulli, 18(3):1031-1041, 2012. arXiv:1006.5934.
- [26] M. L. Huber and J. Law. Simulation reduction of the Ising model to general matchings. *Electronic Journal of Probability*, 17:1–15, 2012. Article 33, arXiv:0907.0477v1.
- [27] M. L. Huber. Simulation reductions for the Ising model. *J. Stat. Theory Pract.*, 5(3):413–424, 2011. arXiv:0908.2151v1.
- [28] Faheem Mitha and Mark L. Huber. Monotonic multigamma coupling for perfect sampling. *Journal of Statistical Computation and Simulation*, 82(4):603–622, 2012.
- [29] M. Huber. Spatial point processes. In S. Brooks, A. Gelman, G. Jones, and X. Meng, editors, *Handbook of MCMC*, pages 227–252. Chapman & Hall/CRC Press, 2011.
- [30] J. Møller, M. L. Huber, and R. L. Wolpert. The stationary Matérn hard core process of type III. *Stochastic Process. Appl.*, 120:2142–2158, 2010.
- [31] M. L. Huber and S. Schott. Using TPA for Bayesian inference. *Bayesian Statistics 9*, pages 257–282, 2010.
- [32] J. A. Fill and M. L. Huber. Perfect simulation of Vervaat perpetuities. *Electron. J. Probab.*, 15:96–109, 2010.
- [33] D. B. Woodward, S. C. Schmidler, and M. Huber. Conditions for rapid mixing of parallel and simulated tempering on multimodel distributions. *Ann. of Appl. Prob.*, 19(2):617–640, 2009.
- [34] D. B. Woodward, S. C. Schmidler, and M. Huber. Sufficient conditions for torpid mixing of parallel and simulated tempering. *Electron. J. Probab.*, 14:780–804, 2009.
- [35] M. L. Huber and R. L. Wolpert. Likelihood-based inference for Matérn type-III repulsive point processes. *Adv. Appl. Prob.*, 41(4):958–977, 2009.
- [36] M. Huber. Perfect simulation with exponential tails. Random Structures Algorithms, 33(1):29-43, 2008.
- [37] M. Huber and J. Law. Fast approximation of the permanent for very dense problems. In *Proc. of 19th ACM-SIAM Symp. on Discrete Alg.*, pages 681–689, 2008.
- [38] M. Huber. Perfect simulation for image restoration. Stochastic Models, 23(3):475–487, 2007.
- [39] D. Hearn and M. Huber. The ancestral distance test: A topdown approach to detect correlated evolution in large lineages with missing character data and incomplete phylogenies. *Systematic Biology*, 55(5):803–817, 2006.

- [40] M. Huber, Y. Chen, I. Dinwoodie, A. Dobra, and M. Nicholas. Monte Carlo algorithms for Hardy-Weinberg proportions. *Biometrics*, 62:49–53, Mar 2006.
- [41] M. Huber. Fast perfect sampling from linear extensions. Discrete Mathematics, 306:420-428, 2006.
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- [45] M. Huber and G. Reinert. The stationary distribution in the Antivoter model: exact sampling and approximations. In *Stein's Method: Expository Lectures and Applications*, pages 79–94. IMS Lecture Notes 46, 2004.
- [46] M. Huber. Perfect sampling using bounding chains. Annals of Applied Probability, 14(2):734-753, 2004.
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- [49] J. A. Fill and M. L. Huber. The Randomness Recyler approach to perfect sampling. In *Proc. 53rd Session of the ISI*, pages 69–72, 2001.
- [50] J. A. Fill and M. L. Huber. The Randomness Recycler: A new approach to perfect sampling. In *Proc.* 41st Sympos. on Foundations of Comp. Sci., pages 503–511, 2000.
- [51] M. L. Huber. A faster method for sampling independent sets. In *Proc. 11th ACM-SIAM Sympos. on Discrete Algorithms*, pages 625–626, 2000.
- [52] S. T. Ahearn, M. L. Huber, and G. J. Sherman. Finite groups can be arbitrarily Hamiltonian. 27(3):1013–1016, 1999.
- [53] M. L. Huber. Exact sampling and approximate counting techniques. In *Proc. 30th Sympos. on the Theory of Computing*, pages 31–40, 1998.
- [54] M. L. Huber. Exact sampling using Swendsen-Wang. In *Proc. 10th Sympos. on Discrete Algorithms*, pages 921–922, 1999.

Preprints and Technical Reports.

- [55] Dootika Vats, Felipe Acosta, Mark L. Huber, and Galin L. Jones. Understanding linchpin variables in markov chain monte carlo. arXiv:2210.13574, submitted, 2023.
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- [57] M. Huber. Robust estimation of the mean with bounded relative standard deviation. arXiv:1908.05386, 2010
- [58] M. Huber. The Fundamental Theorem of perfect simulation. arXiv:1704.03561., 2017.
- [59] M. Huber. Partially recursive acceptance rejection. arXiv:1701.00821, 2016.
- [60] M. Huber. An estimator for Poisson means whose relative error distribution is known. arXiv:1605.09445., 2016.
- [61] S. R. Garcia, M. Huber, and B. Lutz. Algebraic properties of Heilbronn's exponential sum: supercharacters, Fermat congruences, and Heath-Brown's bound. arXiv:1312.1034v2, 2015.

[62] C. Evans, J. Hardin, M. Huber, D. Stoebel, and G. Wong. Differential expression analysis for multiple conditions. arXiv:1410.3370., 2014.

External funding and awards

Postdoctoral Fellow in the Mathematical Sciences

National Science Foundation 1999–2001

Perfect simulation techniques

CAREER award

National Science Foundation 2005–2011

Perfect sampling techniques for high-dimensional integration

DMS grant

National Science Foundation 2014-2018

Improved Monte Carlo methods for high dimensional sums and integrals

Book Reviews

Ten great ideas about chance

P. Diaconis and B. Skyrms

M. Huber, AMS Notices 66:6, 2019

An Introduction to Optimization (3rd ed.)

E. K. P. Chong and S. H. Zak

M. Huber, JASA, 104:421, 2009

Introduction to Stochastic Calculus Applied to Finance (2nd ed.) D. Lamberton and B. Lapeyre

M. Huber, JASA, 104:1726, 2009

Monte Carlo and Quasi-Monte Carlo Sampling

C. Lemieux

M. Huber, JASA, 105:876, 2010

Probability Theory: An Analytic View (2nd ed.)

D. W. Stroock

M. Huber, JASA, 107:853, 2012

Selected Videos

The Alternating Series Test M. Huber	$\verb https://www.youtube.com/watch?v=svPB4L_EC8&t=85s \\ \textit{Dec 2016} $
Properties of expected value <i>M. Huber</i>	$\label{lem:https://www.youtube.com/watch?v=XuAzQZ66TpM&t=21s} Oct~2016$
Convergence of random variables <i>M. Huber</i>	$\label{lem:https://www.youtube.com/watch?v=XuAzQZ66TpM&t=21s} Oct~2016$
Swapping limits and expectation <i>M. Huber</i>	https://www.youtube.com/watch?v=jpxBJITM9i4&t=2s Oct 2016
Rigorous limits M. Huber	https://www.youtube.com/watch?v=vmSyC33jRbE Oct 2016
Sets, logic, and proofs M. Huber	https://www.youtube.com/watch?v=Oya83f_kfRU&t=21s Oct 2016
Antidifferentiation of Linear Over Quadra <i>M. Huber</i>	https://www.youtube.com/watch?v=7FSsUZJ4xVY Apr 2014
Factorials M. Huber	https://www.youtube.com/watch?v=BuaUQrRHOTc Apr 2014
Exponential Growth and Separation of V <i>M. Huber</i>	ariables https://www.youtube.com/watch?v=KB2iHuoqpB8 Feb 2014

For all and there exists https://www.youtube.com/watch?v=qniOTKdODgU M. Huber **Supremum and Infimum** https://www.youtube.com/watch?v=Bl2G6ZGsBvk&t=1s M. Huber Feb 2014 https://www.youtube.com/watch?v=lRyrewyC2xs Six Derivatives to Memorize M. Huber Mar 2013 Antidifferentiation of a function of a line https://www.youtube.com/watch?v=qm-tXwmQpKQ M. Huber Mar 2013 Probability for continuous random variables https://www.youtube.com/watch?v=rBRkEuU4SNI Feb 2013 **Indicator Functions** https://www.youtube.com/watch?v=V3pnr5gmJC8&t=35s M. Huber Antidifferentiation with the Chain Rule https://www.youtube.com/watch?v=9-ftis8vrXg M. Huber Dec 2012 Integration by Parts https://www.youtube.com/watch?v=NkAkVWtbRZw M. Huber Nov 2012 Selected invited and contributed talks Southern California Probability Symposium IPAM-UCLA, Los Angeles, California Bernoulli factories and local correctness December 2019 **California Mathematics Project** Cal Poly - Pomona, California Data Visualization Tools December 2019 **Statistics Colloquium** Stanford University, California October 2019 Robust Estimation for Monte Carlo data

University of California - Riverside, Statistics Colloquium

Robust Estimation for Monte Carlo data

Algebra, Number Theory, and Combinatorics Seminar

Bounds on matrix multiplication: history and questions

Riverside, California

October 2019

Claremont, California

March 2019

13th International Conference on Monte Carlo and Quasi Monte Carlo Methods Rennes, France Improved light tailed sample averages for robust estimation of the mean July 2018

LMS Invited Lecture Series on Computational Statistics

University of Warwick, UK

Perfect Simulation Short course

July 2018

The 2017 IISA International Conference on Statistics

Estimates for Monte Carlo data with user-specified error bounds

Dec 2017

LMS-EPSRC Symp. on Markov Processes, Mixing Times, and Cutoff University of Durham, UK Cutoff phenomena in perfect simulation Aug 2017

International Statistical Institute World Congress

Linear time perfect simulation for Markov random fields

Jul 2017

Monte Carlo Methods and Applications (MCM 2017)

Faster estimates with user-specified error for [0,1] random variables

Montréal, Canada

Jul 2017

Southern California Applied Mathematics Symposium

Faster Monte Carlo with fewer samples (Plenary Speaker)

UC Irvine, California

Jun 2017

Statistics Seminar Duke University

Fast user-specified relative error estimates

Durham, North Carolina

Mar 2017

Atul Vyas Memorial Lecture

How to roll a five sided die

Claremont, California

Nov 2016

Monte Carlo and Quasi-Monte Carlo Methods in Scientific Computing Stanford University, Calif. Monte Carlo with user-specified error Aug 2016 **Retrospective Monte Carlo Workshop** University of Warwick, UK A Bernoulli Factory using the Fundamental Theorem of Perfect Simulation Jul 2016 **Statistics Seminar** Technische Universität Dortmund, Germany The Fundamental Theorem of Perfect Simulation Jun 2016 **CPET Landscape of Educational Technology for Liberal Arts Education** Claremont, USA Using video for classes Feb 2016 Claremont, USA Claremont Colleges Library Discourse Series Humanistic Mathematics: A Philsophy, a Journal, and a Community Nov 2015 George Mason University Statistics Colloquium Fairfax, USA Bounded variance Monte Carlo estimates Oct 2015 **AMS Fall Western Sectional Meeting** Fullerton, USA Fast approximation algorithms for partition functions of Gibbs distributions Oct 2015 **Stochastic Processes and their Applications** Oxford, UK Jul 2015 Better rigorous tail bounds for general Monte Carlo estimation **CRISM Seminar** University of Warwick, UK Optimal linear Bernoulli factories for small mean problems Jul 2015 **Statistics Seminar** University of Minnesota, Minnesota Bounding relative error of Monte Carlo estimates Mar 2015 **Mathematics Seminar** University of Wisconsin, Wisconsin Understanding relative error in Monte Carlo simulations Mar 2015 Gainesville. Florida **UFL Statistics Colloquium** Obtaining relative error of estimates without the Central Limit Theorem Oct 2014 **USC Mathematics Colloquium** Los Angeles, California Building a better Bernoulli Factory Sep 2014 Strategic Educational Technology Summit Claremont, USA Using Instructional Videos in and out of the classroom Apr 2014 Chamonix, France Fifth IMS-ISBA joint meeting: MCMSki IV Perfect simulation for image analysis Jan 2014 Claremont, USA Gateways to Exploring Mathematical Sciences (GEMS) The Monty Hall Problem Nov 2013 Riverside, USA **AMS Western Sectional Meeting** Fast approximation algorithms for partition functions of Gibbs distributions Nov 2013 **Statistics Seminar** University of Kentucky, USA An unbiased estimator heads with relative error independent of pOct 2013 JSM 2013 Annual Meeting Montreal, Canada Controlling error for combinatorial structures Aug 2013 ISBA 2012 World Meeting Kyoto, Japan Fast approximation algorithms for partition functions of Gibbs distributions June 2012 **Department of Statistics Seminar** The Ohio State University USA Fast approximation algorithms for Gibbs partition functions May 2012 **Statistics Speakers Series UCLA Department of Statistics** Perfect Simulation of Repulsive Point Processes Nov 2011 Mathematical and Computer Science Colloquium University of Missouri-St. Louis

Partially Recursive Acceptance Rejection

Oct 2011

Greek stochastics γ Crete, Greece The Paired Product Estimator for normalizing constants of Gibbs distributions June 2011 **Natural Science Colloquium Pepperdine University** Adative Monte Carlo Methods for Numerical Integration Mar 2011 Fall Western Sectional AMS meeting **UCLA** Near linear time perfect simulation of corrugated surfaces Oct 2010 Monte Carlo and Quasi-Monte Carlo Methods Warsaw, Poland Using TPA for Monte Carlo Integration Aug 2010 9th Valencia International Meeting on Bayesian Statistics, (invited talk) Alicante, Spain Using TPA for Bayesian Inference Jun 2010 **Applied Mathematics and Statistics Department Seminar UC Santa Cruz** Approximation of Normalizing Constants Using Random Cooling Schedules Apr 2010 **Statistics Department Seminar** UC Riverside, CA, USA Approximation of Normalizing Constants Using Random Cooling Schedules Feb 2010 **Joint Mathematics Meetings** San Francisco, CA, USA Jan 2010 Spatial Birth-Death-Swap Chains Claremont, CA, USA **Claremont Colleges Mathematics Colloquium** Better numerical integration through randomness Nov 2009 AMS Fall Western Meeting (invited talk) UC Riverside, CA, USA Simulation reductions for the Ising model Nov 2009 Joint Statistical Meetings (invited talk) Washington D.C. Speeding up the product estimator using random temperatures Aug 2009 **Department of Statistics Colloquium** University of Aalborg, Denmark May 2009 Perfect simulation of repulsive point processes EPSRC Symposium Workshop on Markov Chain-Monte Carlo Warwick, UK Perfect simulation of Matérn type III processes Mar 2009 Computational Algebraic Statistics, Theories and Applications Kyoto, Japan Sampling linear extensions for inference Dec 2008 **Department of Applied Mathematics and Statistics Seminar** The Johns Hopkins University Perfect simulation of Matérn type III point processes Oct 2008 **Department of Mathematics Probability Seminar** Duke University, North Carolina Conditions for Parallel and Simulated Tempering to be fast or slow Oct 2008 **Stochastics Seminar, School of Mathematics** Georgia Institute of Technology, USA Perfect simulation of Matérn type III point processes Oct 2008 School of Operations Research and Industrial Engineering Colloquium **Cornell University** Dealing with Matérn type III point processes Sep 2008 Advances in Analysis of Monte Carlo Methods workshop Harvard University, Massachusetts An Overview of Perfect Sampling Methods Dec 2007 University of Minnesota **School of Statistics Seminar** Perfect simulation of repulsive point processes Oct 2007 New Developments in MCMC (invited talk) Warwick, UK Perfect simulation with the Randomness Recycler for arbitrary state spaces Aug 2006 **UC Davis Department of Mathematics** Mar 2006 Advanced Acceptance/Rejection Methods for Monte Carlo Algorithms Toronto, Canada Joint Statistical Meetings (contributed talk) Time Dependent Update Functions for Perfect Sampling Aug 2004

IMS meeting (invited talk) Singapore Time dependent update functions for perfect sampling Mar 2004 **Mathematics Colloquium** University of Ulm, Germany Perfect Sampling: techniques and challenges Dec 2003 Mathematisches Forschungsinstitut Oberwolfach (plenary lecture) Oberwolfach, Germany Dec 2003 Perfect sampling Opening conference Stochastic Computation program SAMSI (contributed talk) Durham, NC Perfect sampling for some mixtures of distributions Sep 2003 **Electrical and Computer Engineering Seminar NC State** Bounding chain techniques for perfect sampling Feb 2003 Undergraduate workshop in the Stochastic Computation Program, SAMSI Durham, NC Feb 2003 Stochastic Computation Techniques First Cape Cod workshop on Monte Carlo methods (invited talk) Cape Cod, MA Introduction to the Randomness Recycler Sep 2002 **Statistics Colloquium** University of North Carolina at Chapel Hill Using the Randomness Recycler Feb 2002 53rd Annual Meeting of the International Statistical Institute (invited talk) Seoul, South Korea The Randomness Recycler approach to perfect simulation Aug 2001 IBM Research-Almaden **Seminar** A new approach to perfect sampling from nasty distributions Sep 2000 **Department of Statistics Colloquium Stanford University**

A new approach to perfect sampling from nasty distributions

Jul 2000