Yingying Fan **Curriculum Vitae**

Assistant Professor
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Academic Positions

6/2009 - Present	Assistant Professor, Information and Operations Management Department, Marshall School of Business University of Southern California, Los Angeles, CA
8/2008 - 5/2009	Visiting Assistant Professor, Information and Operations Management Department, Marshall School of Business University of Southern California, Los Angeles, CA
7/2007 - 6/2008	Lecturer, Department of Statistics Harvard University, Cambridge, MA

Education

9/2003 - 6/2007	Ph.D. in Operations Research and Financial Engineering Princeton University, Princeton, NJ
9/2003 - 6/2006	M.S. in Operations Research and Financial Engineering Princeton University, Princeton, NJ
9/1999 - 7/2003	B.S. in Statistics and Finance University of Science and Technology of China, China

Publications and Manuscripts

1. Fan, Y. and Fan, J. (2010). Testing and detecting jumps based on a discretely observed process. *Manuscript*.

2. Fan, Y. and Li, R. (2010). Variable selection in linear mixed effects models. *Manuscript*.

3. Jiang, J., Fan, Y. and Fan, J. (2010). Estimation in additive models with highly or non-highly correlated covariates. *The Annals of Statistics*, to appear.

4. Fan, J., Fan, Y. and Wu, Y. (2010). High dimensional classification. *High-dimensional Statistical Inference* (T. Cai and X. Shen, eds.), to appear. World Scientific, New Jersey.

5. Lv, J. and Fan, Y. (2009). A unified approach to model selection and sparse recovery using regularized least squares. *The Annals of Statistics* **37**, 3498–3528.

6. Fan, Y. (2009). Variable selection in regression and classification using regularization with concave penalties. *57th Session of the International Statistical Institute*, invited paper.

7. Fan, J. and Fan, Y. (2008). High-dimensional classification using features annealed independence rules. *The Annals of Statistics* **36**, 2605–2637.

8. Fan, J., Fan, Y. and Lv, J. (2008). High dimensional covariance matrix estimation using a factor model. *Journal of Econometrics* **147**, 186–197.

9. Fan, J., Fan, Y. and Jiang, J. (2007). Dynamic integration of time- and state-domain methods for volatility estimation. *Journal of the American Statistical Association* **102**, 618–631.

10. Fan, J., Fan, Y. and Lv, J. (2007). Aggregation of nonparametric estimators for volatility matrix. *Journal of Financial Econometrics* **5**, 321–357.

11. Fan, Y. (2007). Volatility matrix estimation and high dimensional classification. *Ph.D. Dissertation*, Department of Operations Research and Financial Engineering, Princeton University.

12. Fan, J. and Fan, Y. (2006). Comment on "Quantile autoregression". *Journal of the American Statistical Association* **101**, 991–994.

Grants, Honors and Awards

2009 - 2012	National Science Foundation (NSF) Grant DMS-0906784, PI
2003 - 2004	Princeton University Fellowship
2003	Excellent Undergraduate Thesis of USTC
2003	Excellent Student of Anhui Province, China
2002	Baogang Scholarship (top honor for undergraduates in USTC)
2000 - 2001	USTC First Class Scholarship (honor for top 1 student)

Professional Services

2007 - Present	Reviewer for *The Annals of Statistics*; *Journal of the American Statistical Association - Theory and Methods*; *Journal of the Royal Statistical Society Series B*; *Biometrika*; *Statistica Sinica*; *The Annals of Applied Statistics*; *Journal of Nonparametric Statistics*; *Journal of Multivariate Analysis*; *Stochastic Processes and Their Applications*; *Mathematical Finance*; *SIAM Journal on Financial Mathematics*
2009 - Present	Membership Committee of the International Chinese Statistical Association
2010	Invited session organizer at the 2010 International Conference on Statistics and Society
2010	Invited session organizer at the 2010 International Chinese Statistical Association Applied Statistics Symposium
2009	Invited session organizer at the 2009 Joint Statistical Meetings
2009	Invited session organizer at the 2009 IMS-China International Conference on Statistics and Probability
2008 - Present	Chair of IOM department statistics seminar, Marshall School of Business
2007	Session chair at the 2007 Joint Statistical Meetings
2007 - 2008	Co-advisor and thesis reader of Harvard undergraduate Jordan Boslego, Economics Department, Harvard University
2007 - 2008	Advisor of six masters' students: Abdenor Brahmi, Daisuke Fujii, Jisun Song, Wei Wei, Hao Zhang, Jinfan Zhang, Department of Statistics, Harvard University

Invited Talks

- The 2010 International Conference on Statistics and Society, Beijing, China, July 2010
- International Chinese Statistical Association Applied Statistics Symposium, Indianapolis, IN, June 2010
- Department of Statistics, University of California, Los Angeles, Los Angeles, CA, May 2010

- Conference on Resampling Methods and High Dimensional Data, College Station, TX, March 2010
- RAND Statistics Seminar, Santa Monica, CA, January 2010
- The INFORMS Annual Meeting, San Diego, CA, October 2009
- Department of Mathematics and Statistics, San Diego State University, San Diego, CA, October 2009
- Joint Statistical Meetings, Washington, DC, August 2009
- International Conference on Financial Statistics and Financial Econometrics, Chengdu, China, July 2009
- Institute of Mathematical Statistics Asia Pacific Rim Meetings, Seoul, Korea, June 2009
- Department of Statistics and Applied Probability, University of California, Santa Barbara, Santa Barbara, CA, June 2009
- Eastern North American Region Meetings, San Antonio, TX, March 2009
- Information and Operations Management Department, Marshall School of Business, University of Southern California, Los Angeles, CA, February 2009
- Department of Biostatistics, University of California, Los Angeles, Los Angeles, CA, October 2008
- MIT Econometrics Lunch Seminar, Massachusetts Institute of Technology, Boston, MA, April 2008
- Department of Biostatistics, Harvard University, Boston, MA, March 2008
- Department of Statistics, Harvard University, Boston, MA, March 2008
- Department of Statistics, Stanford University, Stanford, CA, January 2008
- Department of Industrial Engineering and Operations Research, Columbia University, New York, NY, January 2008
- Information and Operations Management Department, Marshall School of Business, University of Southern California, Los Angeles, CA, January 2008
- Radcliffe Institute for Advanced Study, Harvard University, Boston, MA, November 2007
- Joint Statistical Meetings, Salt Lake City, UT, July 2007
- Department of Statistics, University of California, Davis, CA, February 2007
- Department of Statistics, Harvard University, Boston, MA, February 2007
- Department of Statistics and Probability, Michigan State University, East Lansing, MI, February 2007
- MIT Sloan School of Management, Massachusetts Institute of Technology, Boston, MA, February 2007
- School of Operations Research and Information Engineering, Cornell University, Ithaca, NY, February 2007
- Department of Statistics, Rutgers University, New Brunswick, NJ, January 2007
- Information and Operations Management Department, Marshall School of Business, University of Southern California, Los Angeles, CA, January 2007
- Department of Statistics, Fox School of Business, Temple University, Philadelphia, PA, January 2007
- Department of Statistics, Colorado State University, Fort Collins, CO, January 2007
- Joint Statistical Meetings, Seattle, WA, August 2006

Teaching Experience

Fall 2009	GSBA 603: Foundations of Statistical Inference, Marshall School of Business, University of Southern California

Fall 2008 - Fall 2009	BUAD 310: Applied Business Statistics, Marshall School of Business, University of Southern California
Spring 2008	Statistics 111: Introduction to Theoretical Statistics; Statistics 335: High-Dimensional Statistics, Harvard University
Fall 2007	STAT 131/231: Times Series Analysis and Forecasting, Harvard University
Spring 2007	Co-head of the Senior Thesis Writer's Group, Princeton University
Fall 2004 - Fall 2006	Teaching Assistant, Princeton University

Research Interests

- High dimensional statistical inference
- Classification and variable selection
- Financial econometrics
- Nonparametric statistics
- Bioinformatics and microarray data analysis

Professional Memberships

- American Statistical Association
- Institute of Mathematical Statistics
- Sigma Xi, The Scientific Research Society