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Los Angeles, CA 90089   Web: `http://www-bcf.usc.edu/~fanyingy`

U.S. Citizen

Academic Positions

4/2015 - Present	Associate Professor, Data Sciences and Operations Department, Marshall School of Business University of Southern California, Los Angeles, CA
8/2016 - Present	Board Member, USC Machine Learning Center University of Southern California, Los Angeles, CA
8/2015 - 12/2015	Visiting Scholar, Department of Statistics (Host: Professor Peter Bickel) University of California, Berkeley, Berkeley, CA
6/2009 - 4/2015	Assistant Professor, Data Sciences and Operations 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 *Ph.D. Dissertation*: Volatility Matrix Estimation and High Dimensional Classification [*Committee Members*: Jianqing Fan (Chair), René Carmona, Patrick Cheridito and Savas Dayanik]
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

Honors, Awards and Grants

2014	The Inaugural Dr. Douglas Basil Award for Junior Business Faculty
2013	Noether Young Scholar Award
2012 - 2017	National Science Foundation (NSF) Faculty Early Career Development (CAREER) Award DMS-1150318, "High-Dimensional Variable Selection in Nonlinear Models and Classification with Correlated Data," PI ($400,000)
2011	Plenary Speaker at the Institute of Mathematical Statistics Workshop on Finance, Probability, and Statistics, Columbia University, New York

2012 - Present	Associate Editors of *Journal of the American Statistical Association* (2014 - Present), *Journal of Econometrics* (2015 - Present), *The Econometrics Journal* (2012 - Present), and *Journal of Multivariate Analysis* (2013 - 2016), as well as Guest Associate Editor of *Statistica Sinica* (2013 - 2014)
2017 - 2018	Lord Foundation Grant, "Scalable Heterogeneity Pursuit via Random Projection Ensemble," PI ($30,625)
2013 - Present	USC Marshall Summer Research Funding
2010 - 2011	2010 Zumberge Individual Award from USC's James H. Zumberge Faculty Research and Innovation Fund, "New Methodologies for High Dimensional Sparse Models," PI ($25,000)
2010	2010 Dean's Award for Research Excellence
2009 - 2012	NSF Grant DMS-0906784, "Regularization Methods in High Dimensions with Applications to Functional Data Analysis, Mixed Effects Models and Classification," PI ($200,826)
2003 - 2004	Princeton University Fellowship
2003	Excellent Undergraduate Thesis of USTC
2003	Excellent Student of Anhui Province, China
2002	Baogang Scholarship
2000 - 2001	USTC First Class Scholarship

Research Interests

- Deep learning
- Personalized medicine and choices
- Selective inference and false discovery rate control
- Networks
- High-dimensional statistics
- High-dimensional classification
- Big data problems
- Statistical machine learning
- Nonparametric statistics
- Business applications
- Financial econometrics

Representative Publications

1. Candès, E. J., Fan, Y., Janson, L. and Lv, J. (2016). Panning for gold: Model-free knockoffs for high-dimensional controlled variable selection. *Manuscript*.

   [Finding the key causal factors in large-scale applications is much beyond the task of prediction. Quantifying the variability, reliability, and reproducibility of a set of discovered factors is central to enabling valid and credible scientific discoveries and investigations. How can we design a variable selection procedure for high-dimensional nonlinear models with statistical guarantees that the fraction

of false discoveries can be controlled? This paper provides some surprising insights into this open question.]

2. Ren, Z., Kang, Y., Fan, Y. and Lv, J. (2016). Tuning-free heterogeneity pursuit in massive networks. *Manuscript*.

[Heterogeneity is a major feature of large-scale data sets in the big data era, powering meaningful scientific discoveries through the understanding of important differences among subpopulations of interest. How can we uncover the heterogeneity among a large collection of networks in a tuning-free yet statistically optimal fashion? This paper provides some surprising insights into this question.]

3. Fan, Y., Kong, Y., Li, D. and Lv, J. (2016). Interaction pursuit with feature screening and selection. *Manuscript*.

[Understanding how features interact with each other is of paramount importance in many scientific discoveries and contemporary applications. To discover important interactions among features in high dimensions, it has been a convention to resort to some structural constraints such as the heredity assumption. Yet some key causal factors can become active only when acting jointly, but not so when acting alone. How can we go beyond such structural assumptions for better flexibility in real applications? This paper provides some surprising insights into this question.]

4. Chen, K., Uematsu, Y., Lin, W., Fan, Y. and Lv, J. (2016). Sparse orthogonal factor regression. *Manuscript*.

[How are memory states with different time constants encoded in different brain regions? How can we determine the number of key memory components? Understanding the meaningful associations among a large number of responses and predictors is key to many such contemporary scientific studies and investigations. This paper provides a unified framework that enables us to probe the large-scale response-predictor association networks through different layers of latent factors with interpretability and orthogonality.]

5. Fan, Y. and Lv, J. (2016). Innovated scalable efficient estimation in ultra-large Gaussian graphical models. *The Annals of Statistics* **44**, 2098–2126.

[Large precision matrix estimation has long been perceived fundamentally different from large co-variance matrix estimation. What if we can *innovate* the data matrix and convert the former into the latter? This paper provides a surprisingly simple procedure for such a purpose that comes with extreme scalability and statistical guarantees.]

6. Fan, Y., Kong, Y., Li, D. and Zheng, Z. (2015). Innovated interaction screening for high-dimensional nonlinear classification. *The Annals of Statistics* **43**, 1243–1272.

[Identifying key interactions among features is of fundamental importance to high-dimensional non-linear classifications. It is conventional to construct scalable quadratic discriminant rule following the main effect screening in high dimensions, implicitly positing the heredity assumption. How can we design an interaction screening procedure for high-dimensional nonlinear classifications that is scal-able but free of such a constraint for better flexibility? This paper provides some surprising insights into this question using the idea of *innovating* the data matrix.]

7. Fan, Y. and Lv, J. (2013). Asymptotic equivalence of regularization methods in thresholded parameter space. *Journal of the American Statistical Association* **108**, 1044–1061.

[There has been a long debate on whether convex or nonconvex regularization methods may dominate one another. What if both classes of methods can be close to each other when viewed from a new angle? This paper unveils some surprising insights of a small-world phenomenon into this question.]

8. Fan, Y. and Tang, C. (2013). Tuning parameter selection in high dimensional penalized likelihood. *Journal of the Royal Statistical Society Series B* **75**, 531–552.

   [Tuning parameter selection is crucial to high-dimensional regularization methods. It is well-known that the BIC principle can enjoy model selection consistency in low or moderate dimensions. What if the dimensionality of the feature space becomes very large? This paper provides some surprising insights into this question and unveils a new dimensionality-adaptive model selection principle with a guarantee on model selection consistency in ultra-high dimensions.]

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

   [The noise accumulation phenomenon has been well-known in the regression setting. What are the formal characterizations of such a phenomenon in the classification setting? This paper provides some surprising insights into this question and unveils that the noise accumulation in high dimensions can render a classifier as discriminative as flipping a coin, motivating independence learning with feature selection for high-dimensional classifications.]

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

    [The simplest framework of low-rank plus sparse structure on the covariance matrix is induced by the use of a factor model. What are the fundamental differences between large covariance matrix estimation and large precision matrix estimation in such a context? This paper provides some surprising insights into this question.]

Highly Cited Papers

1. Fan, Y. and Tang, C. (2013). Tuning parameter selection in high dimensional penalized likelihood. *Journal of the Royal Statistical Society Series B* **75**, 531–552.

2. Lv, J. and Fan, Y. (2009). A unified approach to model selection and sparse recovery using regularized least squares.

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

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

Manuscripts   [* indicates a supervised Ph.D. student or postdoctoral scholar]

1. Fan, Y., Kong, Y.*, Li, D.* and Lv, J. (2016). Interaction pursuit with feature screening and selection. *Manuscript*.

2. Chen, K., Uematsu, Y.*, Lin, W., Fan, Y. and Lv, J. (2016). Sparse orthogonal factor regression. *Manuscript*.

3. Candès, E. J., Fan, Y., Janson, L. and Lv, J. (2016). Panning for gold: Model-free knockoffs for high-dimensional controlled variable selection. *Manuscript*.

4. Ren, Z., Kang, Y.*, Fan, Y. and Lv, J. (2016). Tuning-free heterogeneity pursuit in massive networks. *Manuscript*.

5. Tang, C., Fan, Y. and Kong, Y.* (2016). Precision matrix estimation by inverse principal orthogonal decomposition. *Manuscript*.

6. New manuscripts in preparation.

Publications   [**409** ISI Web of Science/**1208** Google Scholar citations as of November 2016 since 2007; * indicates a supervised Ph.D. student or postdoctoral scholar]

1. Fan, Y. and Lv, J. (2016). Innovated scalable efficient estimation in ultra-large Gaussian graphical models. *The Annals of Statistics* **44**, 2098–2126.

2. Kong, Y.*, Li, D.*, Fan, Y. and Lv, J. (2016). Interaction pursuit in high-dimensional multi-response regression via distance correlation. *The Annals of Statistics*, to appear.

3. Fan, Y., Kong, Y.*, Li, D.* and Zheng, Z.* (2015). Innovated interaction screening for high-dimensional nonlinear classification. *The Annals of Statistics* **43**, 1243–1272.

4. Bahadori, M. T., Kale, D., Fan, Y. and Liu, Y. (2015). Functional subspace clustering with application to time series. *International Conference on Machine Learning (ICML'15)*.

5. Fan, Y., James, G. and Radchenko, P. (2015). Functional additive regression. *The Annals of Statistics* **43**, 2296–2325.

6. Fan, Y. and Lv, J. (2014). Asymptotic properties for combined L_1 and concave regularization. *Biometrika* **101**, 57–70.

7. Fan, J., Fan, Y. and Barut, E. (2014). Adaptive robust variable selection. *The Annals of Statistics* **42**, 324–351.

8. Zheng, Z.*, Fan, Y. and Lv, J. (2014). High dimensional thresholded regression and shrinkage effect. *Journal of the Royal Statistical Society Series B* **76**, 627–649.

9. Fan, Y., Foutz, N., James, G. and Jank, W. (2014). Functional response additive model estimation with online virtual stock markets. *The Annals of Applied Statistics* **8**, 2435–2460.

10. Fan, Y., Jin, J. and Yao, Z. (2013). Optimal classification in sparse Gaussian graphic model. *The Annals of Statistics* **41**, 2537–2571.

11. Fan, Y. and Lv, J. (2013). Asymptotic equivalence of regularization methods in thresholded parameter space. *Journal of the American Statistical Association* **108**, 1044–1061.

12. Fan, Y. and Tang, C. (2013). Tuning parameter selection in high dimensional penalized likelihood. *Journal of the Royal Statistical Society Series B* **75**, 531–552.

13. Tang, C. and Fan, Y. (2013). Discussion of "Large covariance estimation by thresholding principal orthogonal complements." *Journal of the Royal Statistical Society Series B* **75**, 671.

14. Fan, Y. and Li, R. (2012). Variable selection in linear mixed effects models. *The Annals of Statistics* **40**, 2043–2068.

15. Fan, Y. and Fan, J. (2011). Testing and detecting jumps based on a discretely observed process. *Journal of Econometrics* **164**, 331–344.

16. Jiang, J., Fan, Y. and Fan, J. (2010). Estimation in additive models with highly or non-highly correlated covariates. *The Annals of Statistics* **38**, 1403–1432.

17. Fan, J., Fan, Y. and Wu, Y. (2010). High dimensional classification (invited review article). *High-dimensional Statistical Inference* (T. T. Cai and X. Shen, eds.), 3–37. World Scientific, New Jersey.

18. 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.

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

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

21. 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.

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

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

Internal Services

Department, School and University

2013 - Present	DSO Statistics Ph.D. Admissions Committee
2016	USC Marshall Committee on Graduate Instruction
2016	Invited speaker for the 2016 DSO Ph.D. Fair for Admission
2016, 2015	Served as chair of the Ph.D. dissertation committee for USC graduate student Yongjian Kang, Mathematics
2015, 2014	Served as chair of the Ph.D. dissertation committee for USC graduate student Zemin Zheng, Mathematics
2015, 2014	Served on the Ph.D. dissertation committee for USC graduate student Qiankun Zhou, Economics
2014, 2012	Served on the Ph.D. dissertation committee for USC graduate student Roger Chang, Biostatistics
2013	Proposal review panelist for USC's Zumberge Individual Award
2013	Invited panelist for USC's Marshall NSF CAREER Award Meeting
2013	Served on the Ph.D. dissertation committee for USC graduate student Pallavi Basu, Business Statistics
2012	Invited panelist for the NSF CAREER workshop organized by USC's Vice President of Research
2012	Proposal review panelist for USC's Zumberge Individual Award
2012	Served on the Ph.D. dissertation committee for USC graduate student Xinghao Qiao, Business Statistics
2011	Proposal review panelist for USC's Zumberge Individual Award
2011	Served on the Ph.D. dissertation committee for USC graduate student Jinlin Song, Mathematics
2011, 2010	Served on the Ph.D. dissertation committee for USC graduate student Yue Zhang, Biostatistics

2008 - 2009	Chair and organizer of IOM department statistics seminar, Marshall School of Business

Graduate Students and Postdoctoral Scholar Supervision

2017 - Present	Advisor of Dr. Timothy Cannings, Postdoctoral Scholar
2017 - Present	Advisor of Dr. Xiao Han, Postdoctoral Scholar
2016 - Present	Advisor of Mahrad Sharifvaghefi, USC graduate student in Economics
2016 - Present	Co-advisor of Joshua Derenski, USC Marshall graduate student in Business Statistics
2016 - Present	Co-advisor of Hao Wu, USC graduate student in Mathematics
2016 - Present	Advisor of Dr. Gaorong Li, Postdoctoral Scholar
2015 - Present	Advisor of Dr. Yoshimasa Uematsu, Postdoctoral Scholar
2015 - Present	Advisor of Emre Demirkaya, USC graduate student in Mathematics
2011 - 2016	Advisor of Yinfei Kong, USC graduate student in Biostatistics [*Now an Assistant Professor at Mihaylo College of Business and Economics of California State University, Fullerton*]
2013 - 2016	Advisor of Yongjian Kang, USC graduate student in Mathematics [*Now at Google*]
2012 - 2015	Advisor of Dr. Daoji Li, Postdoctoral Scholar [*Now an Assistant Professor at University of Central Florida*]
2010 - 2015	Advisor of Zemin Zheng, USC graduate student in Mathematics [*Now an Associate Professor at School of Management of USTC*]

External (Professional) Services

2014 - Present	Associate Editor of Journal of the American Statistical Association
2015 - Present	Associate Editor of Journal of Econometrics
2012 - Present	Associate Editor of The Econometrics Journal, a journal of the Royal Economic Society
2013 - 2016	Associate Editor of Journal of Multivariate Analysis
2013 - 2014	Guest Associate Editor of Statistica Sinica
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*; *Econometrica*; *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*; *Electronic Journal of Statistics*; *Bernoulli*; *Chinese Annals of Mathematics*; *The Econometrics Journal*; *Statistics and Its Interface*; *Studies in Nonlinear Dynamics and Econometrics*; *Journal of Computational and Graphical Statistics*; *IEEE/ACM Transactions on Computational Biology and Bioinformatics*; *PLOS ONE*
2017	Scientific Committee of the 2017 IMS-China Conference on Statistics and Probability

2016	Invited session organizer at the 4th Institute of Mathematical Statistics Asia Pacific Rim Meetings, Hong Kong, China
2016	Invited session organizer at the 2016 Conference on Statistical Learning and Data Mining, University of North Carolina at Chapel Hill
2015	Served as Ph.D. dissertation examiner for Timothy I. Cannings, University of Cambridge, UK, Statistics
2014	Invited review panelist for NSF Grant Proposals
2013	Invited session organizer at the 2013 ICSA International Conference
2012	Invited session chair at the 2012 Workshop on Meeting the Challenges of High Dimension: Statistical Methodology, Theory and Applications
2011	Invited session chair at the 2011 IMS-China International Conference on Statistics and Probability
2011	Invited session chair at the 2011 International Chinese Statistical Association Applied Statistics Symposium
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 - 2011	Membership Committee of the International Chinese Statistical Association
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
2007 - 2008	Co-advisor and thesis reader of Harvard undergraduate Jordan Boslego, Economics Department, Harvard University
2007 - 2008	Advisor of six Master's students: Abdenor Brahmi, Daisuke Fujii, Jisun Song, Wei Wei, Hao Zhang and Jinfan Zhang, Department of Statistics, Harvard University
2007	Session chair at the 2007 Joint Statistical Meetings

Plenary Talk

2011/06	The 2011 Institute of Mathematical Statistics Workshop on Finance, Probability, and Statistics, Columbia University, New York, NY

Invited Talks   [**70** in total]

2018/02	Workshop on Meeting the Statistical Challenges in High Dimensional Data and Complex Networks, National University of Singapore, Singapore
2017/06	The 2017 IMS-China International Conference on Statistics and Probability, Nanning, China
2017/06	The 2017 International Conference on Econometrics and Statistics, Hong Kong University of Science and Technology, Hong Kong, China
2017/05	Conference on Nonconvex Statistical Learning, University of Southern California, Los Angeles, CA

2016/12	The 2016 ICSA International Conference, Shanghai, China
2016/10	Conference on Big Data and Its Application to Economics, USC-INET Institute, University of Southern California, Los Angeles, CA
2016/09	USC Machine Learning Center Opening Symposium, University of Southern California, Los Angeles, CA
2015/11	USC-INET Institute, Department of Economics, University of Southern California, Los Angeles, CA
2015/10	Department of Statistics and Probability, Michigan State University, East Lansing, MI
2015/10	Biostatistics Seminar, School of Public Health, University of California, Berkeley, Berkeley, CA
2015/09	Neyman Seminar, Department of Statistics, University of California, Berkeley, Berkeley, CA
2015/09	Department of Mathematics, University of York, York, UK
2015/07	School of Physical and Mathematical Sciences, Nanyang Technological University, Singapore
2015/07	The 2015 ICSA China Statistics Conference, Shanghai, China
2015/07	The 2015 IMS-China International Conference on Statistics and Probability, Kunming, China
2015/06	The 10th International Conference on Frontiers of Statistics, Beijing, China
2014/08	Department of Statistics, North Carolina State University, Raleigh, NC
2014/08	Department of Biostatistics, University of North Carolina at Chapel Hill, Chapel Hill, NC
2014/08	Joint Statistical Meetings, Boston, MA (Invited Lecture for Noether Young Scholar Award)
2014/06	The 2014 WNAR/IMS Meeting, Honolulu, HI
2014/06	The 2014 ISBIS/SLDM Meeting, Durham, NC
2014/01	Department of Biostatistics, University of California, Los Angeles, Los Angeles, CA
2013/12	The 2013 ICSA International Conference, Hong Kong, China
2013/12	Department of Statistics, University of California, Riverside, Riverside, CA
2013/03	Department of Economics, University of California, San Diego, San Diego, CA
2012/08	Workshop on Meeting the Challenges of High Dimension: Statistical Methodology, Theory and Applications, National University of Singapore, Singapore
2012/08	Academy of Mathematics and Systems Science, Chinese Academy of Sciences, Beijing, China (two invited talks)
2012/06	International Workshop on Perspectives on High-dimensional Data Analysis II, Montreal, Canada
2012/04	Department of Mathematics, University of Southern California, Los Angeles, CA
2011/12	The 2011 International Taipei Statistical Symposium and the 7th Conference of the Asia Regional Section of the IASC, Taipei, Taiwan
2011/08	Joint Statistical Meetings, Miami Beach, FL

2011/07	The First Wuxi International Statistics Forum, Wuxi, China
2011/07	The Research Symposium on Frontiers of Statistics, Hefei, China
2011/07	IMS-China International Conference on Statistics and Probability, Xi'an, China
2011/06	International Chinese Statistical Association Applied Statistics Symposium, New York, NY
2011/06	The Institute of Mathematical Statistics Workshop on Finance, Probability, and Statistics, Columbia University, New York, NY
2011/03	Stewart School of Industrial and Systems Engineering, Georgia Institute of Technology, Atlanta, GA
2010/07	The 2010 International Conference on Statistics and Society, Beijing, China
2010/06	International Chinese Statistical Association Applied Statistics Symposium, Indianapolis, IN
2010/05	Department of Statistics, University of California, Los Angeles, Los Angeles, CA
2010/03	Conference on Resampling Methods and High Dimensional Data, College Station, TX
2010/01	RAND Statistics Seminar, Santa Monica, CA,
2009/10	The INFORMS Annual Meeting, San Diego, CA
2009/10	Department of Mathematics and Statistics, San Diego State University, San Diego, CA
2009/08	Joint Statistical Meetings, Washington, DC
2009/07	International Conference on Financial Statistics and Financial Econometrics, Chengdu, China
2009/06	Institute of Mathematical Statistics Asia Pacific Rim Meetings, Seoul, Korea
2009/06	Department of Statistics and Applied Probability, University of California, Santa Barbara, Santa Barbara, CA
2009/03	Eastern North American Region Meetings, San Antonio, TX,
2009/02	Information and Operations Management Department, Marshall School of Business, University of Southern California, Los Angeles, CA
2008/10	Department of Biostatistics, University of California, Los Angeles, Los Angeles, CA
2008/04	MIT Econometrics Lunch Seminar, Massachusetts Institute of Technology, Boston, MA
2008/03	Department of Biostatistics, Harvard University, Boston, MA
2008/03	Department of Statistics, Harvard University, Boston, MA
2008/01	Department of Statistics, Stanford University, Stanford, CA
2008/01	Department of Industrial Engineering and Operations Research, Columbia University, New York, NY
2008/01	Information and Operations Management Department, Marshall School of Business, University of Southern California, Los Angeles, CA
2007/11	Radcliffe Institute for Advanced Study, Harvard University, Boston, MA,
2007/07	Joint Statistical Meetings, Salt Lake City, UT
2007/02	Department of Statistics, University of California, Davis, CA
2007/02	Department of Statistics, Harvard University, Boston, MA

2007/02	Department of Statistics and Probability, Michigan State University, East Lansing, MI
2007/02	MIT Sloan School of Management, Massachusetts Institute of Technology, Boston, MA
2007/02	School of Operations Research and Information Engineering, Cornell University, Ithaca, NY
2007/01	Department of Statistics, Rutgers University, New Brunswick, NJ
2007/01	Information and Operations Management Department, Marshall School of Business, University of Southern California, Los Angeles, CA
2007/01	Department of Statistics, Fox School of Business, Temple University, Philadelphia, PA
2007/01	Department of Statistics, Colorado State University, Fort Collins, CO
2006/08	Joint Statistical Meetings, Seattle, WA

Teaching Experience

Spring 2013	GSBA 604: Regression and Generalized Linear Models for Business Applications, Marshall School of Business, University of Southern California
Fall 2009	GSBA 603: Foundations of Statistical Inference, Marshall School of Business, University of Southern California
Fall 2008 - Present	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
Summer 2012	Instructor of Summer Short Course on High-Dimensional Variable Selection, Peking University, China
Spring 2007	Co-head of the Senior Thesis Writer's Group, Princeton University
Fall 2004 - Fall 2006	Teaching Assistant, Princeton University

Professional Memberships

- American Statistical Association
- Institute of Mathematical Statistics
- International Chinese Statistical Association
- Royal Statistical Society