Hirofumi Shiba

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Profile and Skills

Hirofumi is currently a Ph.D. candidate at the Institute of Statistical Mathematics, working under the supervision of Prof. Kengo Kamatani.

He holds Japanese citizenship and is a native speaker of both Japanese and Chinese. Additionally, He is fluent in English.

Hirofumi is also a contributer to the YUIMA R package, an open-source project aiming to simulate and infer multidimensional stochastic differential equations.

Research Interests

- Monte Carlo methods, including Markov Chain Monte Carlo and Sequential Monte Carlo.
- Stochastic Processes, including Markov processes and Stochastic Differential Equations.

Work Experience

Research Assistant. *The Institute of Statistical Mathematics, Tokyo, Japan.*	2023.7 – today
Cooperative Researcher. *RCAST, the University of Tokyo, Japan.*	2023.4 – today
Data Scientist. *IMIS Co., Ltd.*	2022.8 – 2023.12

Education

Ph.D. in Statistical Science. *Graduate University for Advanced Studies, SOKENDAI, Tokyo, Japan.*	2023.4 – 2028.3
Superivsor: Kengo Kamatani	
B.A. in Mathematics. *The University of Tokyo, Japan.*	2019.4 – 2023.3