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 Japanese and Chinese. Additionally, He is fluent in English.

Hirofumi codes in Julia, Python, and R.

Research Interests

- ✅ Monte Carlo methods, including Markov Chain Monte Carlo and Sequential Monte Carlo.
- ✅ Stochastic processes, including Markov processes and Stochastic Differential Equations.
- ✅ Machine Learning and Bayesian statistics, including Bayesian deep learning and multilevel modeling.

Work Experience

🏛 **Research Assistant**. *The Institute of Statistical Mathematics*, *Tokyo*, *Japan*.   2023.7 – today

Contributed to the R package YUIMA, an open-source project aiming to simulate and infer multidimensional stochastic differential equations, with an emphasis on Bayesian inference.

🏛 **Cooperative Researcher**. *RCAST, the University of Tokyo*, *Japan*.   2023.4 – today

Research on trustworthy AI and machine learning from the viewpoint of economic security.

🏛 **Data Scientist**. *IMIS Co., Ltd*.   2022.8 – 2024.1

Provided statistical analysis and machine learning solutions for clients in the manufacturing industry.

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