Feiqing Huang (Amiee)

PhD
Department of Statistics and Actuarial Science
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EDUCATION

2018 – present	Ph.D., University of Hong Kong, Hong Kong SAR, China • Advised by Prof. Guodong Li
2014 – 2018	B.Sc., University of Hong Kong, Hong Kong SAR, China • First Class Honor

HONORS & AWARDS

2018 – 2022	Hong Kong PhD Fellowship (HKPFS), Research Grants Concil.
2018 – 2021	Excellent Teaching Assistant Award, Department of Statistics and Actuarial Science, University of Hong Kong.
2014 – 2018	Dean's Honor list, University of Hong Kong.
2017 – 2018	Dr Patrick S C Poon Scholarship in Statistics, University of Hong Kong.
2017 – 2018	Saw Swee Hock Statistics Scholarship, University of Hong Kong.
2016 – 2017	C.V. Starr Scholarship, University of Hong Kong.
2016 – 2017	Statistics and Actuarial Science Scholarship, University of Hong Kong.

RESEARCH INTEREST

High-dimensional statistics, time series, machine learning, tensor methods

PUBLICATIONS

1. **Huang, F.**, Zheng, Y., Lu, K. and Li, G. (2022). SARMA: A Computationally Scalable High-Dimensional Vector Autoregressive Moving Average Model. *Annals of Statistics.* In revision.

2. **Huang, F.**, Lu, K., Cai, Y., Qin, Z., Fang, Y., Tian, G., and Li, G. (2023). Encoding recurrence into Transformers. *Accepted by the 11th International Conference on Learning Representations.* ICLR, 2023. **(This is an oral paper i.e. notable-top-5%.)**

3. **Huang, F.**, Lu, K. and Li, G. (2023). High-Dimensional Low-Rank Linear Time Series Modelingharvar. To be submitted soon.

4. **Huang, F.**, Si, Y., Zheng, Y., and Li, G. (2021). A New Measure of Model Redundancy for Compressed Convolutional Neural Networks. Arxived.

5. Zhao, J., **Huang, F.**, Lv, J., Duan, Y., Qin, Z., Li, G., and Tian G. (2020). Do RNN and LSTM have long memory?. *Proceedings of the 37th International Conference on Machine Learning.* PMLR, 2020, 11365-11375.

6. Wang, D., **Huang, F.**, Zhao, J. and Li, G. (2020). Compact autoregressive network. *Proceedings of the 34th AAAI Conference on Artificial Intelligence.* AAAI, 2020, 34(04), 6145-6152.

PRESENTATIONS

June 2022 — Recent advances of time series analysis (EO105) (Invited session). International Conference on Econometrics and Statistics, EcoSta 2022.

September 2021 — Recent development in complex dependent data analysis (Invited session). ICSA Applied Statistics Symposium

Feburary 2020 — Compact autoregressive network. AAAI 2020. Poster.

PROFESSIONAL SERVICE

Referee for ICML 2021, Journal of Business & Economic Statistics, Journal of Forecasting, Statistica Sinica

TEACHING

Tutor for STAT 4601 Time Series Analysis (undergraduate course) and STAT 8003 Time Series Forecasting (master course). Mandatory tutorials are conducted every semester in English.

COMPUTER SKILLS

Applied Pytorch for machine learning projects, and Python or R for statistics projects.

LANGUAGE SKILLS

Mandarin (native), English (proficient), Cantonese (native), French (A2-B1).