WEICHI YAO

Curriculum Vitae

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Education

Sept. 2017 - present **Ph.D., Stern School of Business, New York University**,
Department of Technology, Operations, and Statistics,
Advisor: Professor Halina Frydman. Email: *hfrydman@stern.nyu.edu*.

Sept. 2015 - Dec. 2016 **M.A., Graduate School of Arts and Sciences, Columbia University**,
Department of Statistics.
GPA: 3.8/4.0

Sept. 2011 - June 2015 **B.A., Economics & Management School, Wuhan University**,
Department of Finance.
GPA: 3.8/4.0

Sept. 2012 - June 2015 **B.A., Mathematics & Statistics School, Wuhan University**,
Department of Applied Mathematics.
GPA: 3.9/4.0

Research

Ongoing Projects

- **W. Yao** and Y. Wang. Deep active learning and active optimization.
- **W. Yao** and J. Loftus. Is the best good enough? The direction of selection bias for high-dimensional goodness-of-fit tests.

Preprints

[1] **W. Yao**, K. Storey-Fisher, D. W. Hogg and S. Villar. A simple equivariant machine learning method for dynamics based on scalars. *arXiv:2110.03761*, 2021.
LINK CODE

[2] **W. Yao**, H. Frydman, D. Laroque and J. S. Simonoff. Ensemble methods for survival data with time-varying covariates. *arXiv:2006.00567*, 2020.
LINK CODE

Publications

[3] S. Villar, D. W. Hogg, K. Storey-Fisher, **W. Yao** and B. Blum-Smith. Scalars are universal: Equivariant machine learning, structured like classical physics. *In Proceedings of the Advances in Neural Information Processing Systems (accepted, to appear)*, 2021.
LINK CODE

[4] **W. Yao**, A. S. Bandeira and S. Villar. Experimental performance of graph neural networks on random instances of max-cut. *In Proceedings of the Society of Photographic Instrumentation Engineers*, 2019.
LINK CODE

[5] J. H. Lee, D. E. Carlson, H. S. Razaghi, **W. Yao**, G. A. Goetz, E. Hagen, E. Batty, E. J. Chichilnisky, G. T. Einevoll and L. Paninski. YASS: Yet Another Spike Sorter. *In Proceedings of the Advances in Neural Information Processing Systems (NeurIPS)*, 4005-4015, 2017.
LINK CODE

[6] Hoora Moradian, **W. Yao**, D. Larocque, J. S. Simonoff and H. Frydman. Dynamic estimation with random forests for discrete-time survival data. *The Canadian Journal of Statistics (to appear)*, 2021.
LINK CODE

[7] **W. Yao**, H. Frydman and J. S. Simonoff (2021). An ensemble method for interval-censored time-to-event data. *Biostatistics*, 22(1):198-213.
LINK CODE

Internship

2016–2017 **Research Intern**, Grossman Center for the Statistics of Mind, Columbia University, Professor Liam Paninski.
As a research assistant working in the neuroscience lab on projects that develop statistical methodology for understanding how neurons encode information.

Teaching

2020 **Course Instructor**, *STAT-UB1-001 Statistics for Business Control.*
This is the introductory statistics class at Stern NYU.

2019–2021 **Teaching Fellow**, XBA1-GB.8314: Operations Analytics.

2021 **Teaching Fellow**, STAT-GB.3205: Analytics & Machine Learning for Managers.

2021 **Teaching Fellow**, STAT-GB.3321: Introduction to Stochastic Processes.

2020 **Teaching Fellow**, STAT-UB.0103: Statistics for Business Control Regress & Forcasting Models.

2018 **Teaching Fellow**, COR1-GB.1305: Statistcs and Data Analysis.

Fellowship, Prizes or Awards

2014 **Honorable Mention**, Mathematical Contest in Modeling (MCM)

2013 **Second Prize**, Symphony Orchestra, National College Students Art Exhibition, China

2009 **Gold Award**, Symphony Orchestra, Australian International Music Festival, Australia

Skills

Languages Python

Software Matlab, R, SAS