

Weichi Yao

Curriculum Vitae

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Updated in September, 2021

EDUCATION

- Sept. 2017 - **Ph.D., Stern School of Business, New York University**,
present *Department of Technology, Operations, and Statistics*,
Advisor: Professor Halina Frydman. Email: hfrydman@stern.nyu.edu.
- Sept. 2015 - **M.A., Graduate School of Arts and Sciences, Columbia University**,
Dec. 2016 *Department of Statistics*.
GPA: 3.8/4.0
- Sept. 2011 - **B.A., Economics & Management School, Wuhan University**,
June 2015 *Department of Finance*.
GPA: 3.8/4.0
- Sept. 2012 - **B.A., Mathematics & Statistics School, Wuhan University**,
June 2015 *Department of Applied Mathematics*.
GPA: 3.9/4.0

PREPRINTS AND PUBLICATIONS

PREPRINTS

- [1] S. Villar, D. W. Hogg, K. Storey-Fisher, **W. Yao** and B. Blum-Smith. [Scalars are universal: Gauge-equivariant machine learning, structured like classical physics](#). *arXiv:2106.06610*, 2021.
[LINK](#) [CODE](#)
- [2] **Weichi Yao**, Halina Frydman, Denis Laroque and Jeffrey S. Simonoff. [Ensemble methods for survival data with time-varying covariates](#). *arXiv:2006.00567*, 2020.
[LINK](#) [CODE](#)

PUBLICATIONS

- [3] Hoora Moradian, **Weichi Yao**, Denis Larocque, Jeffrey S. Simonoff and Halina Frydman. [Dynamic estimation with random forests for discrete-time survival data](#). *The Canadian Journal of Statistics (to appear)*, 2021.
[LINK](#) [CODE](#)
- [4] **Weichi Yao**, Halina Frydman and Jeffrey S. Simonoff (2021). [An ensemble method for interval-censored time-to-event data](#). *Biostatistics*, 22(1):198-213.
[LINK](#) [CODE](#)

- [5] **Weichi Yao**, Afonso S. Bandeira and Soledad 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](#)

- [6] Jin Hyung Lee, David E. Carlson, Hooshmand Shokri Razaghi, **Weichi Yao**, Georges A. Goetz, Espen Hagen, Eleanor Batty, E. J. Chichilnisky, Gaute T. Einevoll, Liam Paninski. [YASS: Yet Another Spike Sorter](#). In *Proceedings of the Advances in Neural Information Processing Systems (NeurIPS)*, 4005-4015, 2017.

[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 & Forecasting Models*.

2018 **Teaching Fellow**, *COR1-GB.1305: Statistics 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

Frameworks PyTorch

Software Matlab, R, SAS

Utilities Anaconda, Git, Jupyter Notebook

Extra-curricular

2011 - 2014 **Violinist**, Symphony Orchestra, Wuhan University.

2009 - 2011 **Violinist**, Symphony Orchestra, Guangdong Experimental High School.