Weichi Yao

Curriculum Vitae

44 W 4th St., 8-154, New York, NY 10012

(**) (+1) 7183167377

(**) (212) 998 0492

□ wyao@stern.nyu.edu

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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

RESEARCH

Ongoing Projects

- W. Yao and Y. Wang. Deep active learning and active optimization.
- W. Yao, S. Villar and D. W. Hogg. Equivariant neural networks for dynamic systems.
- 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**, H. Frydman, D. Laroque and J. S. Simonoff. Ensemble methods for survival data with time-varying covariates. *arXiv:2006.00567*, 2020.

LINK CODE

Publications

[2] 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. *In Proceedings of the Advances in Neural Information Processing Systems (accepted, to appear)*, 2021.

LINK CODE

[3] 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.

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

[5] 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.

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[6] 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

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: 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

Software Matlab, R, SAS