## CHENYIN GAO

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### **EDUCATION**

## PhD Statistics, North Carolina State University (NCSU)

Aug. 2019 – May 2024

- GPA: 4.0/4.0
- Research interests: survey sampling, causal inference and data integration (advised by Dr. Shu Yang)
- Mu Sigma Rho, National Statistics Honor Society

## BS Statistics, Sun Yat-sen University (SYSU)

Aug. 2015 - May 2019

- GPA: 3.8/4.0. Minor in Finance
- China National Scholarship, Outstanding Undergraduate Dissertation Award

### RESEARCH EXPERIENCE

## Department of Statistics, North Carolina State University

Raleigh, NC

Research Project, advised by Dr. Shu Yang

Sep. 2020 - Present

- Developed data integration frameworks for causal inference [1], survey sampling [3,4] and missing data analysis [2]
- Focused on causal inferences with sequential treatments via tensor completion

### Department of Biostatistics & Bioinformatics, Duke University

Durham, NC

Research Intern, advised by Dr. Anru Zhang

May 2021 - Aug. 2021

Developed a deep learning framework via low-rank tensor approximated convolutional neural network (CNN) [5]

### National Natural Science Foundation of China (NSFC) Program

Guangzhou, China

Research Assistant, Risk Contagion and Network Analysis

Oct. 2017 - Sep. 2018

Applied lasso-quantile regressions within the GARCH model to capture the paired time-varying tail-risk behavior

### WORK EXPERIENCE

# Eli Lilly and Company Academic Research Intern

Indianapolis, IN

May. 2022 – Aug. 2022

- Developed a data-adaptive semi-parametric efficient framework for integrating the historical controls
- Sensitivity analysis for longitudinal studies with flexible machine learning techniques

### Department of Statistics, North Carolina State University

Raleigh, NC

Teaching Assistant

Aug. 2020 - Present

Assisted in one undergraduate-level course and two graduate-level statistic courses

### GF Securities Co., Ltd.

Guangzhou, China

Big Data Engineer Intern, IT Dept.

Mar. 2019 - June 2019

 Optimized ETF net position by constraint nonlinear optimization factored in risk control (VaR and CVaR) featuring lightGBM and XGBoost model

### Deloitte Enterprise Consulting (Shanghai) Co., Ltd.

Guangzhou, China

Data Analyst, Risk Advisory (RA), FSI

Nov. 2017 - Feb. 2018

• Participated in the overall risk management framework and engaged scenario analysis

### PUBLICATIONS/PREPRINTS

- [1] S. Yang\*, C. Gao, X. Wang, and D. Zeng (2022). Elastic integrative analysis of randomized trial and real-world data for treatment heterogeneity estimation, *Journal of the Royal Statistical Society: Series B* (accepted)
- [2] C. Gao\*, K. J. Thompson, S. Yang and J. K. Kim (2022). Nearest neighbor ratio imputation with incomplete multinomial outcome in survey sampling. *Journal of the Royal Statistical Society: Series A*, DOI: 10.1111/rssa.12841
- [3] C. Gao\* and S. Yang (2022+). Pretest estimation in combining probability and non-probability samples, submitted
- [4] C. Gao\*, S. Yang, and J. K. Kim (2022+). Soft calibration for correcting selection bias under mixed-effects models, in revision
- [5] C. Gao\*, S. Yang, and A. Zhang (2022+). Self-supervised Image Denoising via Low-rank Tensor Approximated Convolutional Neural Network, *submitted*

### **PRESENTATION**

- Gao, C., S. Yang, Pretest estimation in combining probability and non-probability samples. JSM (2022), Washington, DC
- Gao, C., P. Acharya, A. Zhang, CNN-based Single Cryo-EM Images Unsupervised Denoisers. Impact Talk presented at: 17th Annual Duke Center for AIDS Research Virtual Fall Scientific Retreat (2021), Durham, NC (virtual)

### SKILLS

- Software: R, SAS, Python, PyTorch, SQL
- Language: Chinese (native), English

• Others: CFA Level I (<u>link</u>)

# AWARDS AND HONORS

- Mu Sigma Rho, National Statistics Honor Society, NCSU, 2021 present
- Excellent Undergraduate Dissertation, SYSU
- China National Scholarship, China (Awarded for outstanding full-time undergraduates)
- 1st Merit Scholarship, School of Mathematics, SYSU (2/72)
- 1st Prize, China Undergraduate Mathematical Contest in Modeling, CSIAM

## ACTIVITIES AND SERVICES

- Reviewer for *AISTATS* (2022, 2023)
- Co-organizer for BIRS (Banff International Research Station) 5-day workshop, May 22-27, 2022 "Emerging Challenges for Statistics and Data Sciences: Complex Data with Missingness, Measurement Errors, and High Dimensionality" <a href="http://www.birs.ca/events/2022/5-day-workshops/22w5010">http://www.birs.ca/events/2022/5-day-workshops/22w5010</a>