

Jie LI

CONTACT INFORMATION	Room No.: 7.13, Columbia House Department of Statistics London School of Economics and Political Science Houghton Street, London, WC2A 2AE j.li196@lse.ac.uk	
WORKING EXPERIENCE	Research Officer (with Professor Piotr Fryzlewicz) Department of Statistics, London School of Economics and Political Science Research Assistant (with Professor Shujun Li) School of Computing, University of Kent Lecturer in Statistics School of Mathematics and Computer Science, Dali University Assistant Professor in Statistics School of Mathematics and Computer Science, Dali University	Oct. 2021 – Aug. 2021 – Sep. 2021 Dec. 2014 – Sep. 2017 Aug. 2012 – Nov. 2014
EDUCATION	School of Mathematics, Statistics and Actuarial Science, University of Kent, Canterbury, United Kingdom Ph.D., Statistics , awarded in September 2021 <ul style="list-style-type: none"> • Thesis Title: <i>Statistical Inference for High-dimensional Nonparametric Models</i> • Supervisors: Professor Jian Zhang and Dr. Alfred Kume Yunnan University, Kunming, China M.S., Probability and Mathematical Statistics , July 2012 <ul style="list-style-type: none"> • Thesis Title: <i>Equivalence Tests and Confidence Interval Construction of Risk Difference for An Incomplete Matched-pair Design</i> • Supervisor: Professor Niansheng Tang Yunnan University, Kunming, China B.S., Statistics , July 2009	
VISITING EXPERIENCE	Visiting Scholar School of Mathematics, Statistics and Actuarial Science University of Kent Inviter: Jian Zhang, Professor	20 Sept. 2015 to 20 Sept. 2016
RESEARCH INTERESTS	Change-point detection; Machine learning; Causal inference; Nonparametric inference; High dimensional inference; Functional data analysis; Neuroscience; Matrix-variate analysis	
FULL PUBLICATION LIST	In-preparation [1] Li, Jie and Zhang, Jian. 2023 . “Modelling Loss of Complexity in Intermittent Time Series”. <i>To be submitted</i> . Under Review:	

- [2] **Li, Jie**, Fearnhead, Paul, Fryzlewicz, Piotr, and Wang, Tengyao. **2022**. “Automatic Change-Point Detection in Time Series via Deep Learning”. *Under Revision*. DOI: [10.48550/ARXIV.2211.03860](https://doi.org/10.48550/ARXIV.2211.03860).

Published/Accepted Journal Publications:

- [3] Zhang, Jian and **Li, Jie**. **June 1, 2022**. “Factorized Estimation of High-dimensional Nonparametric Covariance Models”. *Scandinavian Journal of Statistics* 26, pp. 542–567. DOI: [10.1111/sjos.12529](https://doi.org/10.1111/sjos.12529).
- [4] Tang, Nian-Sheng, Li, Hui-Qiong, Tang, Man-Lai, and **Li, Jie**. **Mar. 3, 2016**. “Confidence Interval Construction for the Difference between Two Correlated Proportions with Missing Observations”. *Journal of Biopharmaceutical Statistics* 26.2, pp. 323–338. DOI: [10.1080/10543406.2014.1000544](https://doi.org/10.1080/10543406.2014.1000544).

PH.D. TRAINING **London Taught Course Centre (LTCC) for students in mathematical sciences**

- Asymptotic Methods and Statistical Applications, London, Feb. 2020 - Mar. 2020
- Measure-theoretic Probability, London, Feb. 2019 - Mar. 2019
- Theory of Linear Models, London, Jan. 2019 - Feb. 2019
- Fundamental Theory of Statistical Inference, London, Dec. 2017 - Jan. 2018
- Advanced Computational Methods in Statistics, London, Nov. 2017 - Dec. 2017

Academy for PhD Training in Statistics (APTS)

- One-week courses: Design of Experiments and Studies, Flexible Regression, Glasgow, United Kingdom, Aug. 2018
- One-week courses: Applied Stochastic Processes, High-dimensional Statistics, Nottingham, United Kingdom, Apr. 2018

TEACHING
EXPERIENCE

Teaching Assistant (96 hours)

Academic Year: 2019-2020

MA351 — *Probability*
 MA501 — *Statistics for Insurance*
 MA5507 — *Mathematical Statistics*
 MA636 — *Stochastic Processes*
 MA639 — *Time Series Modelling and Simulation*
 School of Mathematics, Statistics and Actuarial Science,
 University of Kent

Teaching Assistant (96 hours)

Academic Year: 2018-2019

MA306 — *Statistics*
 MA351 — *Probability*
 MA5507 — *Mathematical Statistics*
 MA639 — *Time Series Modelling and Simulation*
 School of Mathematics, Statistics and Actuarial Science,
 University of Kent

Teaching Assistant (96 hours)

Academic Year: 2017-2018

MA025 — *Foundation Statistics*
 MA306 — *Statistics*
 MA351 — *Probability*
 MA5501 — *Applied Statistical Modelling*
 MA636 — *Stochastic Processes*
 School of Mathematics, Statistics and Actuarial Science,
 University of Kent

Instructor

Spring 2017

*Econometrics, Multivariate Statistical Analysis,
 Probability and Mathematical Statistics, Statistical Computation (R)*
 School of Mathematics and Computer Science,
 Dali University

TEACHING TRAINING

- I have completed the Associate Fellowship Scheme (AFS) which is for Graduate Teaching Assistants (GTAs) in receipt of a Vice Chancellor Scholarship. It includes two 15-credit core modules: *An Introduction to Learning, Teaching and the Academic Environment* (UN819) and *Contextualising Higher Education Teaching and Learning* (UN831).
- I have achieved the status of Associate Fellow (AFHEA, fellowship reference: PR224926) in 21/07/2021.
- I was approved to be granted for a teacher of Higher Education with People's Republic of China Teacher's Certification Licence. 10 July 2013
- To enhance statistical teaching skills, I attended a series of short-term Summer School for youth statisticians in west China.
 1. The Summer School for Youth Statisticians in West China, supported by NSF, 180 hours. 20 July 2015–11 Aug. 2015
 2. The Summer School for Youth Statisticians in West China, supported by NSF, 180 hours. 24 July 2013–14 Aug. 2013
 3. The Summer School for Youth Statisticians in West China, supported by NSF, 180 hours. 28 July 2012–10 Aug. 2012

AWARDS

- **Vice Chancellor's Research Scholarship**, tuition fee £13810 p.a. exemption and extra living fee £14553 p.a. for 3.5 years, University of Kent, U.K. 2017
- Certificate of Outstanding Teaching Quality, Dali University, China 2014
- Certificate of Excellent Teacher, Dali University, China 2013
- Yuehong Postgraduate Second Prize Scholarship, Yunnan University, Kunming, China (CNY: 3000) 2012
- Wu Dague Outstanding Students Scholarship, Yunnan University, Kunming, China (CNY: 1500) 2011
- Merit Student in Yunnan Province, Yunnan, China 2011
- Postgraduate First Prize Scholarship, Yunnan University, Kunming, China (CNY: 8000) 2011
- Postgraduate Second Prize Scholarship, Yunnan University, Kunming, China (CNY: 5000) 2010
- Outstanding Graduates, Yunnan University, Kunming, China 2009
- Outstanding Prize Scholarship, Yunnan University, China (CNY: 6000) 2008
- **First Prize of Contemporary Undergraduate Mathematical Contest in Modelling (CUMCM)**, China (CNY: 10000) 2007
- Third Prize Scholarship, Yunnan University, China (CNY: 1000) 2007
- Second Prize Scholarship, Yunnan University, China (CNY: 1500) 2006

SOFTWARE AND LANGUAGE SKILLS

Computer Programming:

- Proficient in data analysis using **R**, **MATLAB** and **Python**.
- Intermediate in C++, \LaTeX , Git, Linux, Microsoft Office, SQL, **TensorFlow**
- **R** package: *llfdr* for my Ph.D. thesis, and **Python** scripts *AutoCPD* for change-point detection
- Parallel scientific computation in High Performance Cluster using 96 CPU cores and 2x NVidia Tesla K80 GPU/Compute Cards (~10k GPU cores)
- Real Big Data Analysis: Human brain source localization based on the neuroscience dataset (50+Gb). This dataset includes 18 participants' MRI + MEG/EEG data, I firstly build the 3D human brain model based on MRI using **FreeSurfer** in Linux server, then I use **MNE-Python** combining the factorization estimation of nonparametric covariance model to analyse the MEG/EEG data and find the source localization of each participant. Based on the results, further comparison studies are implemented, see the examples [1](#), [2](#) and [3](#).

- Sports Data Analysis: To model loss of complexity in intermittent time series by using nonparametric relative entropy.

Chinese:

- Mother tongue, very fluent in speaking, reading and writing.

English:

- Good listening, speaking, reading, and writing skills.

PROFESSIONAL MEMBERSHIP

- Royal Statistical Society (RSS)
- International Chinese Statistical Association (ICSA)

INTERPERSONAL SKILLS

- Problem-solving.
- Team-work.
- Time and task Management.
- Hard-working, responsible.
- Conflict management and resolution skills

GRANTS

- Refinement Procedure for Eigen Genes in DNA Microarray based on GLasso method, Department of Yunnan Technology (Grant No. 2013FD037, CNY: 60,000), **PI**, completed.
- Refinement Procedure for Eigen Genes of Colon Carcinoma Based on algorithm method, Dali University (Grant No. KYQN201219, CNY: 5,000), **PI**, completed.
- Statistical inference and application of complex data nonlinear model, National Natural Science Foundation of China (Grant No. 10961026, CNY: 200,000), contributor, completed.

PRESENTATIONS

Invited Talk

- The 10th ICSA International Conference on Global Growth of Modern Statistics in the 21st Century, Shanghai Jiao Tong University, Shanghai, China Dec. 2016

Contributed Talk

- Factorized estimation of high-dimensional nonparametric covariance models. 2022
IMS Annual Meeting: Probability and Statistics, London 29 Jun. 2022
- Scientific Computing Tips of Using R and Rcpp, University of Kent. 27 Apr. 2020
- Covariance Regression Analysis, University of Kent. 17 May 2019
- The Joint Graphical Lasso for Inverse Covariance Estimation across Multiple Classes, University of Kent. 09 Nov. 2018
- Local Nonparametric Shrinkage Covariance Model, University of Kent. Nov. 2017

WEBSITES

- GitHub: <https://github.com/Jieli12>
- Academic Homepage: <https://jieli12.github.io>
- Google Scholar: <https://scholar.google.com/citations?user=sOhkmd8AAAAJ&hl=en>
- Research Gate: <https://www.researchgate.net/profile/Jie-Li-271>
- LinkedIn: <https://www.linkedin.com/in/jie-li-01aa84211/>
- ORCID : 0000-0001-8353-1322