Xu Hu

Senior Undergraduate @ AHU / Visiting Student @ NCSU



xhu25@ncsu.edu / huxu896@gmail.com





Research Interest

- Data Augmentation & Generation
- Time Series Forecasting & Implementation
- Diffusion Model & Multi-Modal
- Brain Imaging/MRI & Mental Illness

Reference

• Prof. Xiaolei Fang (North Carolina State University)- Advisor of Research Intern xfang8@ncsu.edu

• Prof.Shu-Cherng Fang (North Carolina State University)- Advisor of Research Intern fang@ncsu.edu

• Prof. Vince D. Calhoun (TReNDS;GSU&GAtech&Emory)- Collaborator

vcalhoun@gatech.edu

• Prof. Zhengyang Zhou (USTC)- Advisor of the Summer Research

zzy0929@ustc.edu.cn

• Prof. Zhifu Tao (Anhui University)- Undergraduate Tutor

jeff.tao@ahu.edu.cn

Education Background

Anhui University (Project "211"), Hefei, China

2021-2025

- B.E.c Economic Statistics, Department of Big Data and Statistics
- GPA: 4.27/5.00 WES: TBD Major Rank: 1/103 (Top 0.95%)
- Main Courses: Mathematics Analysis 1&2 (90&94), Advanced Algebra(87), Probability&Mathematical Statistics(89), Operation Research(97), Statistics(94), Bayesian Statistics(100), R Programming(95), Python Programming(95), Data Mining(93), Applied Statistical Analysis(95), Statistical Forecasting&Decision(96), Econometrics(Intermediate) (96), Time Series(91)

Publications

[1] **Hu Xu,** Yu Jianwen, Xu Qin, Tao Zhifu, "Volatility information in high-frequency financial interval-valued time series: A direct modeling pattern". the Fluctuation and Noise Letters 2024, SCI: Q4.

[2] TBD (2024)

[3] TBD (2024)

Research Experience

ISE, Edward P. FITTS Department, North Carolina State University

Raleigh, USA

Student Intern, under the supervision of Prof. Shu-Cherng Fang and Prof. Xiaolei Fang 08/2024–12/2024

Adaptive Diffusion Models for Industrial Irregular Time Series Analysis

- Applied conditional diffusion models to sparse/irregular/missing time series data in industrial settings.
- Implemented domain adaptation, replacing Gaussian noise with Brownian motion-based noise to match real-world sensor data characteristics.

TReNDS lab, ECE, GSU&Georgia Tech&Emory

Atlanta, USA

Research Intern, under the supervision of Prof. Vince D.Calhoun

05/2024-07/2024

Multi-model Latent Diffusion Based on the FNC to Generate GM for Early Diagnosis of Schizophrenia Using the Brain Image/MRI

- Utilizing an improved Diffusion Transformer (DiT) to achieve reverse generation from Functional Network Connectivity (FNC) to Gray Matter (GM).
- Introducing FNC matrix as a condition in the DiT model to guide the GM generation process.
- Be applied to diagnose the probability of schizophrenia by scanning the brain, instead of relying on the function of brains.

Data Science and Analytic Thrust, HK University of Science and TechnologyGuangzhou, China Research Intern, under the supervision of Prof. Yuxuan Liang and Prof.Zhenyang Zhou Spatial-Temporal Selective State Space(ST-Mamba) Model for Traffic Flow Prediction

- Be the first model without using graph modeling in the space-temporal model.
- Effectively capture the long-range dependency for traffic flow data.
- Employ the Mamba block to improve computational efficiency and accuracy.
- By ablation experiments, find some new conclusions of the SSM.

Department of Big Data and Statistics, Anhui University

Hefei, China

Undergraduate's Research Project, under the supervision of Prof. Zhifu Tao

03/2024-09/2024

Volatility Information in High-Frequency Financial Interval-Valued Time Series: A Direct Modeling Pattern

- Developed a novel VAR-NN forecasting model combining Vector Auto-regressive process, volatility information, and neural networks.
- Introduced four types of interval-valued data volatility information for more accurate predictions.
- Outperformed traditional methods in forecasting high-frequency financial data.

Competition Awards

2023 ICM - American Undergraduate Mathematical Modeling Competition - Finalist

02/2023

Propose a solution about the network science and operation research

Award Global Grand Prize Nomination (top 0.15%)

- Applied Canonical Correlation Analysis to the United Nations' 17 Sustainable Development Goals.
- Use some advanced econometrics methods to analyse the factors influencing the progress.
- Utilized an LSTM to predict achievable goals over the next decade.
- Concluded with a sensitivity analysis, affirming the robustness of the model.

Honorary & Service & Leadership

• The Student Assistant of the President in Anhui University

The first junior undergraduate selected

06/2022-06/2023

• "Award Excellence Project & Excellence Leadership" from Nanyang Technological University

The leader of the classroom & the best project

07/2023-08/2023

• The Member of a Startup Company "Empower Planet"

Presentation for investment & Field visit to agricultural aid bases

04/2023-08/2023

• National Scholarship, Outstanding Student Award, Academic Excellence Award etc.

Skills

Professional Qualification:

ACCA (2022): Pass the exam of BA,MA,FA; BEC Medium pass

Computer Skills: Python, MATLAB, R, PyTorch

Language: IELTS 7(6.5); GRE: TBD