

## Chun-Hei Lam

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### Education

#### MSci Mathematics with a Year Abroad (MIT Exchange)

Sept 2020 –

*Massachusetts Institute of Technology*

- Concentration: Dynamical Systems, Stochastic Analysis, Statistical Learning. See page 3 for course details.
- GPA 5.0/5.0 on first term

#### MSci Mathematics with a Year Abroad

Oct 2018 –

*Imperial College London*

- See page 3 for course details.
- First Class in Year 1 and 2 with Dean's List

#### General Certificate of Education, A Level

Sep 2016 – Jun 2018

*HKCCCU Logos Academy*

Modular Mathematics (A\*A\*A\*), Physics (A), Chinese (A\*)

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### Research Interests

- Dynamical System: Bifurcation and Chaotic behavior of a system.
  - Theory of Statistical Learning: Inference on dynamic model, analysis on random matrices, non-asymptotic high-dimensional analysis.
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### Exposition Papers / Projects

*They will be available in my website in due course.*

- Classification of Financial Time Series (with H. Yu), 2021 (Final project of course *Statistical Machine Learning and Data Science*)
  - Two Approach of Probabilistic Solver (with G. Guryev), 2021. (Final project of course *Bayesian Inference*)
  - Empirical Distribution Theory (with S. Im), 2020. (Final project of course *Theory of Probability*)
  - Computation of Empirical Measure, 2020. (Final project of course *Random Matrices*)
  - Characterising Chaos in Pilot Wave System, 2020. (Final project of course *Non-Linear Dynamics I: Chaos*)
  - Enhanced Diffusion Process, 2020. (Continuation of 2<sup>nd</sup> year UROP, supervised by M. Coti-Zelati)
  - A Retrospective Analysis of Governmental Interventions to COVID-19, 2020. (2<sup>nd</sup> year research project)
  - Simple Application of Approximate Bayesian Computation (ABC) in Modelling Tumor Growth, 2019. (1<sup>st</sup> year research project)
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### Notes

*They will be available in my website in due course.*

- Theory of Classical Statistics II: Regression and Multivariate Analysis with demonstration in Julia, ongoing.

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## Related Experience

### Peer Tutor – Imperial College London

Oct 2020 – Apr 2021

- Hosting weekly tutorial for first year student, covering additional materials in lectures.

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## Other Experiences

### Trainee – Bright Wise Management Limited

Aug 2019

- Automation of company secretary work.
- Assisted auditing and accounting projects.

### Subcommittee – Imperial College Public Awareness and Social Service Society

Oct 2018 – Sept 2019

- Participant of *Oxford Model Legislative Council*
- Facilitated annual flagship event – *Famine 24*
- Member of Publication Team

### Volunteer – Annual Service Trip (Cambodia)

Aug 2018

- Facilitated in village development
- Coordinator of daily English Class in *Angkor Kids Center*

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## Languages

Cantonese (First Language)  
Chinese (First Language)  
English (Fluent)

## Technical Skills

*Computation:* MATLAB, Python, R, STAN, Julia  
*Webpage Development:* HTML, CSS, Javascript  
(including React.js and Typescript)  
*Typesetting:* Microsoft Office, LaTeX  
*Design:* Canvas and Figma

## Hobbies

Post-1900s history  
Systematic Theology  
Classical Music  
Trainspotting  
Minecraft Architecture

## Appendix: List of Attended / Ongoing Courses

Please see transcripts for details

Attended	Attended as Listener
Year 3 (Massachusetts Institute of Technology) #	
6.435 Bayesian Inference 15.077 Statistical Machine Learning and Data Science 18.103 Fourier Analysis: Theory and Application 18.338 Eigenvalues of Random Matrices 18.353 Non-Linear Dynamics: Chaos 18.656 Mathematical Statistics: an Non-asymptotic viewpoint 18.675 Theory of Probability 18.676 Stochastic Calculus 6.S087 Mathematical Methods for Multidimensional Statistics <sup>^</sup>	18.155 Differential Analysis I* 6.S191 Deep Learning <sup>^*</sup>
Year 2 (Imperial College) #	
Differential Equation Multivariate Calculus Introduction to Numerical Analysis Real Analysis Algebra II Complex Analysis Metric Spaces and Topology Probability and Statistics II Year 2 Research Project	Introduction to Partial Differential Equation* Measure and Integration* Probability Theory** Statistical Theory* Time Series Analysis* Introduction to Statistical Learning* Multivariate Analysis**
Year 1 (Imperial College)	
Foundation of Analysis Mechanics Mathematical Methods I/II Analysis I Geometry and Linear Algebra Algebra I Probability and Statistics I Intro to Computation Year 1 Research Project	Multivariate Calculus** Intro. to Numerical Analysis** Probability and Statistics II** Statistical Modelling I*

<sup>^</sup> Obtained "Pass", letter grades not available.

# Academic performance is affected by current Covid-19 situation.

\* Attended as a listener: there is no formal record for these modules.

\*\* I have taken the modules again in next semester with gradings.