Xiaorui (Jeremy) Zhu

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EDUCATION

Ph.D.	**Business Analytics**	**University of Cincinnati**	2016-2021
M.Sc.	**Finance**	**The Pennsylvania State University**	2014-2015
M.Sc.	**Applied Statistics**	**Beijing University of Technology**	2012-2014
B.S.	**Statistics**	**Capital University of Economics and Business**	2007-2011

RESEARCH

Publications:

- "Stimulating Creativity in Online Learning Environments through Intelligent Fast Failure" (with KW Jablokow, JV Matson, Akshay Kakde), 2016 ASEE Annual Conference.
- "Adaptive Quasi-Maximum Likelihood Estimation of GARCH model with Student's t Likelihood," with Li Xie, *Communication in Statistics:Theory and Methods*, 45.20 (2016): 6102-6111.
- "Exploring the Diversity of Creative Prototyping in a Global Online Learning Environment," with K. W. Jablokow, J. V. Matson, *International Journal of Design Creativity and Innovation*, (2020): 1-23.

Working Papers:

- "Simultaneous Inference for High-Dimensional Linear Model", with Yichen Qin, Peng Wang.

Research In Progress:

- "Why Does the Distress Anomaly Disappear?", with Yuhang Xing, Yan Yu.
- "Corporate Default Probability: A Discrete Single-Index Hazard Model Approach", with Shaobo Li, Yan Yu, Shaonan Tian.
- "Surrogate Residual of Multinomial Logistic Regression with Application to Discrete Choice Modeling", with Dungang Liu.
- "Robust Estimation with Cell-Wise Contamination or Missing Values", with Yichen Qin.
- "Additive Logistic Model with Stochastic Macroeconomic Covariates for Corporate Bankruptcy Prediction", with Yan Yu, Shaonan Tian.
- "What drivers Bankruptcy and Other Failures? An Analysis with Variable Selection", with Yan Yu, Shaonan Tian.

PRESENTATIONS

- "Demystifying Differences between Bankruptcy and Other Failures in Terms of Major Drivers and Risk-Return Relationship", Session Chair, INFORMS Annual Meeting, Seattle, WA, Oct 2019.
- "Conducting Inference of Coefficients and Model for High-Dimensional Sparse Linear Model", INFORMS 3rd Workshop on Data Science (Peer-Reviewed), Seattle, WA, Oct 2019.
- "Simultaneous Confidence Intervals Using Entire Solution Paths", The Fourth Workshop on Higher-Order Asymptotics and Post-Selection Inference (WHOA-PSI), St. Louis, MO, August 2019.
- "Simultaneous Confidence Intervals Using Entire Solution Paths", The Joint Statistical Meetings (JSM), Denver, CO, July 2019.
- "What drivers Bankruptcy and Other Failures? An Analysis with Variable Selection", INFORMS Annual Meeting, Data Science Workshop(Peer-Reviewed), Phoenix, AZ, November 2018.

- ○ "Additive Logistic Model with Stochastic Macroeconomic Covariates for Corporate Bankruptcy Prediction". The Joint Statistical Meetings (JSM), Baltimore, MD, August 2017.
- ○ "Amplifying Creativity in Big Data Era: Relationship between creativity and failure". The 7th International Forum on Statistics, Beijing, China, 2016.

TEACHING

Independent Instructor:

- ○ **BANA 2081 - Business Analytics I (Credit Hours: 3)**
  - Spring 2018 Class size: 36;
  - Fall 2018 Class size: 33.
- ○ **BANA 4090 - Forecasting and Risk Analysis (Credit Hours: 3)**
  - Fall 2019 Class size: 54;

Teaching Assistant:

- ○ Statistical Modeling, Statistics Method (I & II), Business Analytics (I & II), Data Mining (I & II), Statistical Computing.

AWARDS

○ Chancellor's Scholarship	*Penn State University*	2014
○ CFA Scholarship		2014
○ Excellent Thesis	*Beijing University of Technology*	2013
○ Several Excellent Students Awards	*Capital University of Economics and Business*	2007-2011
○ Second Class Prize of Math Competition		2009
○ First Class People's Scholarship		2009
○ National Scholarship for Encouragement		2008
○ Outstanding volunteer	*2008 Beijing Olympic Game*	2008
○ National Olympiad in Informatics	*High School*	2006

WORKING EXPERIENCE

Analyst (Research Assistant) 12/2014-12/2015
The Pennsylvania State University, PA
Supervisor: Professor Kathryn W. Jablokow

Research Assistant 11/2012-11/2013
Beijing University of Technology, Beijing
Supervisor: Professor Li Xie

Statistician 06/2011-03/2012
IMS Health Inc., Beijing

SERVICES

President *Student Chapter of INFORMS at University of Cincinnati* 07/2019 - Present
Vice President *BearStats Student Statistics Club, ASA Student Chapter at University of Cincinnati* 08/2017 - Present

Treasure *The Lindner Graduate Students Association (LGSA), University of Cincinnati* 04/2017 - 04/2018

Vice-President/Fundraiser/Director of Liaison Department 07/2009-07/2010
Student Union, the Capital University of Economy and Business

Volunteer 06/2008-10/2008
2008 Beijing Olympic Games