JINGFU PENG

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EDUCATION

Renmin University of China 2018 – 2023
· Ph.D. in Statistics

Renmin University of China 2014 – 2018
· B.S. in Statistics

EXPERIENCE

Tsinghua University 2025 – Present
· Assistant Professor in the Yau Mathematical Sciences Center

Tsinghua University 2023 – 2025
· Postdoc in the Yau Mathematical Sciences Center

University of Minnesota 2022 – 2023
· Visiting Scholar in the School of Statistics

PUBLICATIONS AND PREPRINTS

Preprints

· Adversarial learning for nonparametric regression: Minimax rate and adaptive estimation
Peng, J., Yang, Y.
arXiv:2506.01267

· Mallows-type model averaging: Non-asymptotic analysis and all-subset combination
Peng, J.
arXiv:2505.02637

· Minimax rates of convergence for nonparametric regression under adversarial attacks
Peng, J., Yang, Y.
arXiv:2410.09402

Publications

· On optimality of Mallows model averaging
Peng, J., Li, Y., Yang, Y.
Journal of the American Statistical Association, 2024+

· Model averaging: A shrinkage perspective
Peng, J.
Electronic Journal of Statistics, 18(2): 3535–3572, 2024

- Adaptive and efficient estimation in the Gaussian sequence model
  Peng, J.
  Statistics & Probability Letters, 195: 109762, 2023

- Optimal integrating learning for split questionnaire design type data
  Lin, C.#, Peng, J.#, Qin, Y., Li, Y., Yang, Y.   (# : co-first author)
  Journal of Computational and Graphical Statistics, 32(3): 1009–1023, 2023

- On improvability of model selection by model averaging
  Peng, J., Yang, Y.
  Journal of Econometrics, 229(2): 246–262, 2022

INVITED PRESENTATIONS

- The 3rd Joint Conference on Statistics and Data Science in China, Hangzhou, China Jul. 2025
- The 13th Chinese Probability and Statistics Conference, Xiamen, China   Nov. 2024
- The 3rd Model Averaging Conference, Shanghai, China   Oct. 2024
- The 2023 MADIS Young Researcher Symposium, Chinese Academy of Sciences   Dec. 2023

SELECTED AWARDS AND HONORS

- Outstanding Yiyou Award of Qiuzhen College, Tsinghua University   2024
- National Scholarship for Doctoral Students, Ministry of Education of the PRC   2022
- First Prize of Academic Scholarship of Renmin University of China   2019 – 2022

PROFESSIONAL SERVICES

Journal review

- Journal of the American Statistical Association, Journal of Econometrics, IEEE Transactions on Information Theory, Annals of the Institute of Statistical Mathematics, Stat, Journal of Applied Statistics, Journal of Data Science

TEACHING EXPERIENCES

Tsinghua University

- Mentor for College Students' Summer Practice Activities: Summer 2025
- Qiuzhen College Yiyou Scholar: Fall 2023, Spring 2024, Fall 2024

Renmin University of China

Graduate teaching assistants for:

- Introduction to Statistics: Fall 2019
- Introduction to Data Science: Spring 2020