Assistant Professor of Data Science
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Chengchun Shi

All knowledge is, in the final analysis, history
All sciences are, in the abstract, mathematics
All methods of acquiring knowledge are, essentially, through statistics

Education

Aug. 2014

B.S. in Statistics, *Zhejiang University, Hangzhou, China*.

May 2019

Ph.D in Statistics, *North-Carolina State University, Raleigh, USA*.
- **Thesis**: On Statistical Learning for Individualized Decision Making with Complex Data
- **Advisor**: Dr. Wenbin Lu & Dr. Rui Song

Position & Employment

Sep. 2019

Assistant Professor of Data Science, *Department of Statistics*, London School of Economics and Political Science, London, UK.

Honors

Jul. 2021

Contribution Award, LSE, *this year's award acknowledges the important work that have been done to support education and the student experience at LSE during this particularly challenging year.*

Mar. 2021

Royal Statistical Society Research Price.

Aug. 2020

Finalist in Reinforcement Learning Competition Track in 2020 KDD Cup, *Ranked 7 out of more than 1000 teams.*

Mar. 2018

Institute of Mathematical Statistics Hannan Student Travel Award.

April. 2017

Institute of Mathematical Statistics Travel Award.

April. 2017

Paige Plagge Citizenship Award, NCSU, *awarded to a graduate student with an outstanding academic record, who in the judgment of the committee has especially enhanced the life of fellow students with encouragement, generosity and/or humor.*

Feb. 2014

Outstanding Undergraduates of Zhejiang Province.

Feb. 2013

Meritorious Winner in 2013 Mathematical Contest in Modelling.

Oct. 2012

National Scholarship, *2%*.

Research & Interests

- **Reinforcement learning**
- **Statistical analysis of complex data**

Publications & Accepted Papers

June. 2021

Shi, C., Zhang, S., Song, R. and Lu, W. Statistical Inference of the Value Function for Reinforcement Learning in Infinite Horizon Settings, *Journal of the Royal Statistical Society, Series B*, **accepted**.

May. 2021

Wan, R., Zhang, S., **Shi, C.**, Luo, S. and Song, R. Pattern Transfer Learning for Reinforcement Learning in Order Dispatching, *IJCAI RL4ITS Workshop (spotlight)*.

May. 2021

Shi, C., Wan, R., Chernozhukov, V. and Song, R. Deeply-debiased off-policy interval estimation, *ICML (long talk, top 3% of submissions)*.

Feb. 2021

Shi, C. and Li, L. Testing mediation effects using logic of boolean matrices, *Journal of the American Statistical Association*, **accepted**.

Feb. 2021

Shi, C., Song, R. and Lu, W. Concordance and value information criteria for optimal treatment decision, *Annals of Statistics*, **49**, 49-75.

Nov. 2020

Shi, C., Wan, R., Song, R., Lu, W. and Leng, L. Does the Markov decision process fit the data: testing for the Markov property in sequential decision making, *ICML*. 8807-8817.

Jul. 2020

Shi, C., Lu, W. and Song, R. Breaking the curse of nonregularity with subagging —- inference of the mean outcome under optimal treatment regimes, *Journal of Machine Learning Research*, **21**, 1-67.

Jul. 2020

Shi, C., Lu, W. and Song, R. A sparse random projection-based test for overall qualitative treatment effects, *Journal of the American Statistical Association*, **115**, 1201-1213.

Dec. 2019

Shi, C., Song, R., Lu, W. and Li. R. Statistical inference for high-dimensional models via recursive online-score estimation, *Journal of the American Statistical Association*, **accepted**.

Oct. 2019

Shi, C., Song, R., Chen, Z. and Li, R. Linear hypothesis testing for high dimensional generalized linear models, *Annals of Statistics*, **46**, 2671-2703.

Aug. 2019

Shi, C., Lu, W., and Song, R. On testing conditional qualitative treatment effects, *Annals of Statistics*, **47**, 2348-2377.

Feb. 2019

Shi, C., Lu, W. and Song, R. Determining the number of latent factors in multi-relational learning, *Journal of Machine Learning Research*, **20**, 1-38.

Oct. 2018

Shi, C., Lu, W., and Song, R. A massive data framework for M-estimators with cubic-rate, *Journal of the American Statistical Association*, **113**, 1698-1709.

Jul. 2018

Shi, C., Song, R. and Lu, W. Discussion of "Optimal treatment allocations in space and time for on-line control of an emerging infectious disease", *Journal of the Royal Statistical Society, Series C*, **67**, 743-789.

Jun. 2018

Shi, C., Fan, A., Song, R., and Lu, W. High-dimensional A-learning for optimal dynamic treatment regimes, *Annals of Statistics*, **46**, 925-957.

May 2018

Shi, C., Song, R., Lu, W., and Fu, B. Maximin projection learning for optimal treatment decision with heterogeneous individualized treatment effects, *Journal of the Royal Statistical Society, Series B*, **80**, 681-702.

Jun. 2017

Shi, C., Song, R. and Lu, W Discussion of "Random projection ensemble classification", *Journal of the Royal Statistical Society, Series B*, **79**, 959-1035.

Oct. 2016

Shi, C., Song, R. and Lu, W. Robust learning for optimal treatment decision with NP-dimensionality, *Electronical Journal of Statistics*, **10**, 2894-2921.

Aug. 2016

Zhang, P., Qiu, Z. and **Shi, C.** simplexreg: An R package for regression analysis of proportional data using simplex distribution, *Journal of Statistical Software*, **71**, 1-21.

Software & Python Modules & R Packages

Jun. 2021

SAVE, *Sequential Value Evaluation, available on* *GitHub*.

May 2021

D2OPE, *Deeply-Debiased Off-Policy Interval Estimation, available on* *GitHub*.

Feb. 2021

LOGAN, *Testing Mediation Effects Using the Logic of Boolean Matrices, available on* *GitHub*.

Jun. 2020

TestMDP, *Testing for the Markov Property in Sequential Decision Making, available on* *GitHub*.

Nov. 2018 **ITRLearn**, *Statistical Learning for Individualized Treatment Regime (version 1.0), available on CRAN.*

Sep., 2018 **ITRSelect**, *Variable Selection for Optimal Individualized Dynamic Treatment Regime (version 1.0-1), available on CRAN.*

Feb., 2018 **BayesSAE**, *Bayesian Analysis of Small Area Estimation (version 1.0-2), available on CRAN.*

Aug. 2016 **simplexreg**, *Regression Analysis of Proportional Data Using Simplex Distribution, available on CRAN.*

Apr. 2016 **arleGP**, *Approximated Restricted Likelihood Estimator for Gaussian Process.*

Talks

Jun. 2021 **Conference of "Statistical learning methods in modern AI" (invited), Xi'an, China**, *Does the Markov Decision Process Fit the Data: Testing for the Markov Property in Sequential Decision Making.*

Jun. 2021 **Stat seminar at HKU (invited), HongKong, China** , *Statistical Inference in Reinforcement Learning.*

Apr. 2021 **Seminar at Purdue Reinforcement Learning Group (invited), West Lafayette, USA**, *Statistical Inference in Reinforcement Learning.*

Dec. 2020 **CMStatistics (invited), Online**, *Does the Markov Decision Process Fit the Data: Testing for the Markov Property in Sequential Decision Making.*

Nov. 2020 **Applied Reinforcement Learning (ARL) Seminar (invited), Online**, *Discussion on 'Statistically Efficient Offline Reinforcement Learning.*

Aug. 2020 **Stat seminar at Fudan University (invited), Shanghai, China**, *On Statistical Learning for Individualized Decision Making with Complex Data.*

Aug. 2020 **JSM Meeting, Online**, *Does the Markov Decision Process Fit the Data: Testing for the Markov Property in Sequential Decision Making.*

Feb. 2020 **Stat seminar at Cambridge (invited), Cambridge, UK**, *On Statistical Learning for Individualized Decision Making with Complex Data.*

Jan. 2020 **Stat seminar at Shanghai University of Finance and Economics (invited), Shanghai, China**, *On Testing Conditional/Overall Qualitative Treatment Effects.*

Oct. 2019 **Biostat seminar at NCSU (invited), Raleigh, NC, USA**, *On Testing Conditional/Overall Qualitative Treatment Effects.*

Oct. 2019 **Stat seminar at York University (invited), York, UK**, *On Statistical Learning for Individualized Decision Making with Complex Data.*

Aug. 2019 **Stat seminar at Shanghai University of International Business and Economics (invited), Shanghai, China**, *On Statistical Learning for Individualized Decision Making with Complex Data.*

Aug. 2019 **JSM Meeting (invited), Denver, CO, USA**, *A Sparse Random Projection-based Test for Overall Qualitative Treatment Effects.*

Jun. 2019 **ICSA Meeting (invited), Raleigh, NC, USA**, *A Sparse Random Projection-based Test for Overall Qualitative Treatment Effects.*

Sep. 2018 **Biostat seminar at NCSU (invited), Raleigh, NC, USA**, *On Statistical Learning for Individualized Treatment Regime.*

Aug. 2017 **JSM Meeting, Baltimore, MD, USA**, *On Testing Conditional Qualitative Treatment Effects.*

JSM Meeting, Chicago, IL, USA, *Minimax-Angle Learning for Optimal Treatment Decision with Heterogeneous Data.*

ENAR Meeting, Austin, TX, USA, *High Dimensional A-learning for Optimal Treatment Regime.*

Grants

Apr. 2021   **LSE New Research Support Fund (PI)**, *Sparse Reinforcement Learning for Optimal Decision Making In Mobile Health*, £19,553.

Mar. 2020   **Eden Catalyst Fund, LSE Eden Center for Education Enhancement (PI)**, *Module-Level Grade Inflation Analysis at LSE*, £2,071.

Teaching

- Graduate Courses
  - ST445 Managing and Visualizing Data   2019,2020 MT
  - ST510 Foundations of Machine Learning   2021 LT

- Undergraduate Courses
  - ST202/206 Probability, Distribution Theory and Inference   2020 – 2021

- Undergraduate Workshops
  - Ou(R) Study Groups   2020 – 2021

Student Advising

- Master Students
  - Kevin Li   expect to graduate in 2021
    - Thesis Title: Reinforcement Learning for Variable Selection
  - Valentin Nachev   expect to graduate in 2021
    - Thesis Title: Reinforcement Learning in Mobile Health
  - Henry Tse, Priyanshi Gupta, Anuj Srivastava   expect to graduate in 2021
    - Thesis Title: Federated Learning / Reinforcement Learning in Cancer Data
  - Georgia Stimpson   graduated in 2020
    - Thesis Title: Double Machine Learning for Optimal Treatment Decision Rules
  - Wen Yun Ong, Wingchi Yip, Warunya Mahaisawariya   graduated in 2020
    - Thesis Title: Explore Recommender Systems and Their Embeddings

Department Services

- Graduate Admissions Committee, Dept. of Statistics, LSE   2020 – now

- Statistics Seminar Committee (co-chair), Dept. of Statistics, LSE   2020 LT & ST

- Data Science Seminar Committee, Dept. of Statistics, LSE   2021 LT & ST

- PhD Search Committee, Dept. of Statistics, LSE   2020

Professional Activities

- Review service: NeurIPS; ICML; ICLR; Annals of Statistics; Journal of the American Statistical Association; Journal of Royal Statistical Society, Series B; Biometrika; Journal of Machine Learning Research; Annals of Applied Statistics; Biometrics; Statistics Surveys; Statistics Methods in Medical Research; Biostatistics; Journal of Biopharmaceutical Statistics; POLS ONE;

Science China Mathematics; Australian & New Zealand Journal of Statistics; The Canadian Journal of Statistics; Science China Mathematics; Communications in Statistics - Simulation and Computation.