

Fan Cheng

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RESEARCH INTERESTS

- Time Series Forecasting
- Exploratory data analysis
- Statistical Computing

EDUCATION

09/2016-06/2018 M.S. Applied Statistics, Central University of Finance and Economics, China.

Supervisor: Dr. Feng Li

Thesis Topic: Variation of Housing Price Based on Bayesian Surface Optimization

GPA: 92.21/100

Major GPA: 93.01/100

Top 3% (2/56)

Relevant Coursework: Bayesian Data Analysis, Computer Fundamentals of Big Data Analytics, Distributed Statistical Computing, Big Data Mining and Machine Learning, Unstructured Data Analysis, Financial Econometrics, Exploratory Data Analysis.

09/2012-07/2016 B.S. Statistics, Central University of Finance and Economics (CUFE), China.

GPA: 83.87/100

Major GPA: 84.04/100

Top 25% (19/76)

Relevant Coursework: Probability and Mathematical Statistics, Statistical Computation, Data Mining, Time Series Analysis, Multivariate Statistical Analysis, Stochastic Process, Econometrics.

INTERNSHIP EXPERIENCE

09/2016-09/2017 Big Data Analyst, Department of Technology, Shanghai Power Xene Digital Technology Company, Beijing, China.

03/2016-04/2016 Research Assistant, Department of Group Life Insurance, China Life Insurance Company Limited, Beijing, China.

01/2015-02/2015 Consultant Assistant, Department of Personal Loan, Industrial and Commercial Bank of China (ICBC), Hubei, China.

RESEARCH EXPERIENCE

07/2018-Present National Natural Science Foundation of China(2016-), Research Assistant

- Assist in the *Efficient Bayesian Flexible Density Methods with High Dimensional Financial Data* Project.
- Completed the stochastic gradient descent application to the multivariate response surface.
- Working on the paper titled *Bayesian Optimization with Stochastic Gradient Descent*.

05/2016-06/2018 Bayesian Surface Model Optimization, Principal investigator

- Web crawler from Netease Housing Database using Hadoop to get Beijing housing price data.
- Built the multivariate surface regression model on the Beijing housing data.
- Conducted the bayesian nonlinear optimization on the multivariate response surface model.
- Completed the paper titled *Volatility Analysis for Housing Prices with Bayesian Response Surface Optimization*.

**04/2013-04/2014 National Undergraduate Innovation and Entrepreneurship Training Program,
Project Leader**

- Initiated a municipal project, took charge of making overall arrangements for the project, from research topic design, official application of the project fund, plan of the theoretical approaches and research methods like Logistic model, to the empirical analysis of the data collected from questionnaire.
- Won the Excellent Prize upon the accomplishment of the research project.
- Completed the paper titled *Feasibility Analysis for Developing Commercial Insurance for Losing Only-child Problem of Single-child Families*.

EXTRACURRICULAR ACTIVITIES

09/2012-06/2014 Survey and Data Analysis Association, President

- Planned a series of publicity activities for the association with more than 10 local universities warmly responding; repeatedly awarded Excellent Prize in student association activities and Advanced Individual Prize in CUFÉ.
- Organized a large quantity of surveys, such as campus bus timetable investigation, campus safety improvement with the campus security department, research on the tutor system in CUFÉ; obtained several prizes in the relevant contests at different levels.
- Twice awarded the Top Association Prize as Class A in CUFÉ.

09/2013-10/2013 CUFÉ Radio Station, Anchor and Host

- Participated in the broadcast work for the music, travel and interview group, including the script writing, recording, editing and broadcasting.
- Host several shows and competitions in CUFÉ.
- Took charge of the preparation and organization of the 5th Anniversary Celebration Evening for Shahe Radio Station.

HONORS & AWARDS

- Outstanding postgraduate student, honored by CUFÉ, June, 2018.
- First Prize Academic Scholarship for Graduate Student, honored by CUFÉ, Nov, 2016-2017.
- Outstanding undergraduate student, honored by CUFÉ, June, 2016.
- Second Prize in China Undergraduate Mathematical Contest in Modeling, Oct, 2015.
- Excellence Award in National Statistical Undergraduate Contest in Modeling, Oct, 2015.
- Scholarship for All-Round Development, honored by CUFÉ, once a year from 2013 to 2016.
- Scholarship for Excellent Academic Innovation, honored by CUFÉ, 2015-2016.
- National Endeavor Scholarship, honored by Ministry of Education of Beijing, 2014-2015.
- Scholarship for Excellent Student Cadre, honored by CUFÉ, 2013-2014.
- Excellent Student Cadre, honored by School of Statistics and Mathematics, 2012-2013.

SKILLS & HOBBIES

Computer Skills: R, Python, SPSS, Eviews, C Programming, MySQL, Hadoop, Microsoft Office.

Language: Native in Mandarin, fluent in English (PTE Academic Overall 69 L61 R72 S60 W75).

Hobbies: Tennis, Yoga, Reading, Travelling.

All the original certificates or copies are available upon request.