

Chi-Kuang Yeh

CANSSI DISTINGUISH POSTDOCTORAL FELLOW

Department of Statistics and Actuarial Science University of Waterloo

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Research interest

1. Functional data analysis
2. Time series analysis
3. Longitudinal data analysis
4. Dependence modeling

Education

University of Waterloo

ON, Canada

PHD IN STATISTICS, ADVISOR: GREGORY RICE & JOEL A. DUBIN

2018-2023

- Dissertation: Methods in Functional Data Analysis: Forecast Evaluation, Robust Serial Dependence Measures, and a Spatial Factor Copula Model

University of Victoria

BC, Canada

MSC IN STATISTICS, ADVISOR: JULIE ZHOU

2016-2018

- Dissertation: Optimal Regression Design under Second-order Least Squares Estimator: Theory, Algorithm and Applications

University of Victoria

BC, Canada

BSc (H.) IN COMBINED MATHEMATICS AND STATISTICS, ADVISOR: JULIE ZHOU

2013-2016

- Dissertation: NA

Selected awards

2022-2023 Ontario Graduate Scholarship

Government of
Ontario

2022-2023 Ontario Graduate Scholarship

Government of
Ontario

2020-2023 President Scholarship

University of
Waterloo

2021 Apr Statistics and Actuarial Science Chair's Award

University of
Waterloo

Publications

1. Yeh, C.-K., & Zhou, J. (2021). Properties of optimal regression designs under the second-order least squares estimator. *Statistical Papers*, 68, 75–92.
2. Yeh, C.-K., Rice, G., & Dubin, J. A. (2022). Evaluating real-time probabilistic forecasts with application to national basketball association outcome prediction. *American Statistician*, 76, 214–223.
3. Yeh, C.-K., & Sang, P. (2023). Variable selection in multivariate functional linear regression. *Statistics in Bioscience*.
4. Yeh, C.-K., Rice, G., & Dubin, J. A. (2023). Functional spherical autocorrelation: A robust estimate of the autocorrelation of a functional time series. *Electronic Journal of Statistics*, 17, 650–687.