

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 modelling

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

2018 Jun Student Travel Award

Statistical Society of
Canada

2018 Graduate Student Conference Travel Grant

University of
Victoria

2018 Apr CUPE Conference Travel Award

University of
Victoria

2017 Florence and Wallace Wilkinson Memorial Award

University of
Victoria

2017-2018 Faculty of Graduate Studies Scholarship

University of
Victoria

2016 University Scholarship

University of
Victoria

2010 Summit Entrance Scholarship

Simon Fraser
University

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.