Colin Cui

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Summary

I work at the intersection of statistics, machine learning, and convex optimization problems. I have experience in both the theoretical results of statistical learning as well as its applications.

Education

Rutgers University

MS., Statistics

University of California at Davis

B.S., Statistics

Coursework

Probability Theory (Prof.William Strawderman), Statistical Inference (Prof.William Strawderman), Decision Theory (Prof.Harold Sackrowtiz), Data Mining (Prof.Javier Cabrera), Bayesian Data Analysis (Prof.Tong Zhang), Interpretation of Data (Prof. Minge Xie), Machine Learning (Coursera Andrew Ng), Statistical Learning and Nonparametric Estimation (Princeton, Prof. Philippe Rigollet).

Projects

Sparsity Recovery: Basis Pursuit/Lasso

Features dimensionality reduction by solving the quadratic minimization problem using ℓ_0 -norm to recover its sparsity. Since solving ℓ_0 -norm is NP-hard, we give convex relaxation using ℓ_1 -norm as a surrogate.

Classification: Random Forest

Imported data, performed exploratory data analysis, and plotted heatmap using *seaborn* package. Built random forest using *scikit-learn*, and evaluate model accuracy performance.

Image Processing: Eigenvalue Decomposition

Solving singular value problems with top k singular values and singular vectors to minimize Frobenius norm objective for image compression.

Analysis

Proving differentiability, lipchitz continuity, uniform convergence, and integrability of series of functions.

Software

Languages: R, Python, Julia, Matlab, Stata

Experience

Rutgers University, Department of Engineering

Piscataway, New Jersey

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E-mail: colstat@gmail.com

Research Scholar (Supervisor: Prof. Pelegri)

- Solving inverse problems using Gaussian Processes as a latent model for Bayesian inference to quantify parameter uncertainty
- SIAM Conference presentation

Rutgers University, Department of Statistics

Piscataway, New Jersey

Research Assistant (Supervisor: Prof. Tan)

- Tempering, resampling, and markov moving using proposed general framework of resampling MCMC
- I worked on the manuscript for journal publication

Rutgers Medical School (former UMDNJ)

Piscataway, NJ

Data Analyst (Supervisor: Dr. Hsu)

- Provide statistical analysis on prospect sclerosis patients at multiple clinical centers
- Prepare manuscript results on scheroderma hospital patients

Conference Bayesian Inference Using Gaussian Process Metamodel in Biomedical Imaging (with A. Pelegri, and X. Zhao). Conf. Mathematical Aspect of Material Science, 2016 link

Papers GoldBerg, et al. Clinical Outcomes of Scleroderma Patients At High Risk for Pulmonary Hypertension. Analysis of the Pulmonary Hypertension Assessment and Recognition of Outcomes in Scleroderma Registry. *ACR/ARHP Annual Meeting*, 2012. (acknowledged)

Participation Tan, Zhiqiang. Resampling Markov Chain Monte Carlo Algorithms: Basic Analysis and Empirical Comparisons, *Journal of Computational and Graphical Statistics*, 24, 328-356