Colin Cui

456 Snowden Ln Princeton, New Jersey 08540

Research Interests I'm Statistics, machine learning, and convex optimization. More generally, I am interested in understanding theoretical results as well as its applications.

Education

Rutgers University

MS., Statistics

University of California at Davis

B.S., Statistics

Coursework

Probability Theory (Ph.D. course, Prof. William Strawderman) Statistical Inference (Ph.D. course, Prof. William Strawderman)

Decision Theory (Ph.D. course, Prof. Harold Sackrowtiz)

Data Mining (Master's course, Prof. Javier Cabrera)

Bayesian Data Analysis (Ph.D. course, Prof. Tong Zhang),

Interpretation of Data (Ph.D. course, Prof. Minge Xie)

Statistical Learning and Nonparametric Estimation (Ph.D. course, Princeton University).

Software

R, Python, Matlab, Stata

Papers

Colin Cui. On Statistical Learning Theory, Oracle inequality, and the Lasso. Dec. 2020

Avram 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)

Projects

Sparsity Recovery: Basis Pursuit/Lasso

Features dimensionality reduction by solving the quadratic minimization problem to recover sparsity. Since solving ℓ_0 -norm is NP-hard, we gave ℓ_1 -norm convex relaxation as surrogate for sparsity recovery.

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.

Experience

P1 Consulting

Princeton, New Jersey

Phone: 415-518-3959

E-mail: colstat@gmail.com

Statistician/Consultant

- building analytical model for high dimensional statistics using statistical software R
- implementing feature selection, shrinkage, and sparsity recovery

• code, build, and debug in R software

Rutgers University

Piscataway, New Jersey

Research Scholar at Prof. Assimina Pelegri's group

- Bayesian calibration to inverse problems using Gaussian Processes as metamodel for
- Quantifying parameter uncertainty with simulation on the posterior
- Presentation at SIAM Conference in Philadelphia, PA

New Jersey Institute of Technology

Newwark, New Jersey

Adjunct Faculty

• Duties include: teaching statistics course, review student progress, performance, registration

Rutgers University, Department of Statistics

Piscataway, New Jersey

RA for Professor Zhiqiang Tan

- Simulated Monte Carlo methods for numerical approximation using statistical software
- Performed stochastic approximation to advanced MCMC algorithm
- Worked on preparing manuscript for publication

Conference

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