

Kexin Lu

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Education

- 2020 – Present **Ph.D. in Statistics**, The University of Hong Kong – Hong Kong
Supervisor: [Prof. Guodong Li](#).
- 2016 – 2020 **B.Sc in in Decesion Analytics**, The University of Hong Kong – Hong Kong
First Class Honours

Publications

- 2023 **Encoding Recurrence into Transformers**
Feiqing Huang, **Kexin Lu**, Yuxi Cai, Zhen Qin, Yanwen Fang, Guangjian Tian,
Guodong Li
The Eleventh International Conference on Learning Representations (ICLR).
Co-first author. **Oral** presentation.
[OpenReview](#)
- 2023 **HAR-Ito models and high-dimensional HAR modeling for high-frequency data**
Huiling Yuan, **Kexin Lu**, Yifeng Guo, Guodong Li
Submitted.
Co-first author.
[arXiv](#)
- 2022 **SARMA: A Computationally Scalable High-Dimensional Time Series Model**
Feiqing Huang, Yao Zheng, **Kexin Lu**, Guodong Li
Submitted.

Honors and scholarships

- 2020-2024 Hong Kong PhD Fellowship, HKU
- 2020-2024 HKU Presidential PhD Scholarship, HKU
- 2020 HK PhD Fellowship Entrance Scholarship in Science, HKU
- 2019 Dr Patrick S C Poon Scholarship in Statistics, HKU

2018 Statistics and Actuarial Science Scholarships, HKU

Talks and presentations

Dec 2022 IASC-ARS Interim Conference 2022

Teaching experience

Teaching assistant, STAT8017: Data mining techniques

Teaching assistant, STAT3600: Linear statistical analysis

Teaching assistant, STAT3907: Linear models and forecasting

Teaching assistant, STAT2601: Probability and statistics I

Teaching assistant, STAT1600: Statistics: ideas and concepts