Chung Hang Edwin Fong

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Education

Department of Statistics, University of Oxford

Oxford

PhD in Statistics Expected 2018–2022

Thesis title: 'The Predictive View of Bayesian Inference and Model Selection'

Supervisor: Professor Chris Holmes

Churchill College, University of Cambridge

Cambridge

MEng in Information Engineering

2014–2018

Distinction (Top of the year)

 Courses included computer vision, control theory, deep learning, information theory, optimization, probabilistic machine learning, signal processing

Awards/Scholarships

International Conference on Machine Learning 2019 Travel Award	Long Beach, California
Funding to support travel to ICML 2019	2019

Wolfson College Travel GrantOxfordFunding to support travel to ICML 20192019

The Alan Turing Institute Doctoral StudentshipLondonFunding for international tuition fees and stipend for PhD studies for 3.5 years2018-2022

Charles Lamb Prize

Awarded to the top engineer in electrical or information engineering in Part IIB of MEng

2018

3rd Year Prize for BioengineeringCambridgeAwarded to the top bioengineer in Part IIA of MEng2017

3rd Year Prize for Computer-based ProjectCambridgeAwarded to a top computer-based project in Part IIA of MEng2017

Bill Brown PrizeCambridgeAwarded to the top engineer in Churchill College each year2016–2018

Research/Work Experience

Roche Welwyn Garden City

Biostatistics PhD intern

September 2020–November 2020

Supervisor: Chris Harbron

 Developed R packages for generating synthetic clinical trial data and benchmarking machine learning algorithms in healthcare settings.

Department of Statistics and Data Sciences, UT Austin

Austin

Visiting researcher

October 2019–November 2019

Collaborated with Professor Stephen G. Walker

 Investigated the foundations of Bayesian uncertainty and prediction, leading to work titled "Martingale posterior distributions".

Department of Engineering, University of Cambridge

October 2017–May 2018

Research student
Master's thesis title: 'Reinforcement Learning for Automation'

Supervisor: Dr Sumeetpal Singh

• Compared model-based vs model-free reinforcement learning (RL) algorithms, and investigated the performance of a parallel RL agent architecture implemented on Amazon EC2 for classic control tasks on OpenAI Gym.

Revenue Collection System, Thales Transport and Security HK Ltd.

Hong Kong

Cambridge

Software engineer

July-August 2015

Summer internship for 6 weeks

• Built an automatic integration test harness for Ticket Vending Machines in Hong Kong's Mass Transit Railway, programmed in C++ and Python.

Presentations

ABC in Svalbard 2021 Online

Invited speaker 2021

Title: 'Martingale Posteriors: Bayesian Uncertainty via Imputation'

The Alan Turing Institute, DCE reading group

London

Invited speaker

2020

Title: 'A General Framework for Updating Belief Distributions'

International Conference on Machine Learning 2019

Long Beach, California

20 minute oral presentation, awarded to top 20% of papers

2019

Title: 'Scalable Nonparametric Sampling from Multimodal Posteriors with the Posterior Bootstrap'

Teaching

Department of Statistics, University of Oxford

Oxford

Tutor

January 2020–March 2021

Bayes Methods (Master's course)

Department of Statistics, University of Oxford

Oxford

Teaching assistant

January 2019-March 2021

Bayes Methods (Master's course)

Computing Skills

Proficient in Python, R and Matlab.

Languages

English: Fluent French: Intermediate
Cantonese: Fluent German: Intermediate

Publications

E. Fong, C. Holmes, and S. G. Walker, "Martingale posterior distributions," *arXiv preprint arXiv*:2103.15671, 2021.

E. Fong and C. Holmes, "On the marginal likelihood and cross-validation," *Biometrika*, vol. 107, no. 2, pp. 489–496, 2020.

E. Fong, S. Lyddon, and C. Holmes, "Scalable Nonparametric Sampling from Multimodal Posteriors with the Posterior Bootstrap," in *International Conference on Machine Learning* 2019. Oral (long).