Department of Statistics Purdue University MATH 506, 150 N. University St West Lafayette, IN 47907, USA Fei Xue https://feixue-stat.github.io/Homepage: https://feixue-stat.github.io/

Employment

2021-current **Assistant Professor**, Purdue University, USA.

2019–2021 **Postdoc Researcher**, The University of Pennsylvania, USA.

Supervisor: Hongzhe Li

Education

2014–2019 **Ph.D. in Statistics**, The University of Illinois at Urbana–Champaign, USA. Advisor: Annie Qu

2010–2014 B.S. in Mathematics and Applied Mathematics, Fudan University, China.

Research Interests

Data integration, missing data, mediation analysis, personalized modeling, precision medicine, high dimensional inference, variable selection, statistical genetics, and survival analysis.

Papers

- 1. Fei Xue, Annie Qu (2021). Integrating multi-source block-wise missing data in model selection. Journal of the American Statistical Association, accepted. https://doi.org/10.1080/01621459.2020.1751176
- 2. Fei Xue, Yanging Zhang, Wenzhuo Zhou, Haoda Fu, Annie Qu (2021). Multicategory angle-based learning for estimating optimal dynamic treatment regimes with censored data. Journal of the American Statistical Association, accepted. https://doi.org/10.1080/01621459.2020.1862671
- 3. Xiwei Tang, Fei Xue, Annie Qu (2021). Individualized multi-directional variable selection. Journal of the American Statistical Association, accepted. https://doi.org/10.1080/01621459.2019.1705308
- 4. Simona Buetti, Fei Xue, Qiawen Liu, Juyoen Hur, Gavin Jun Peng Ng, Wendy Heller (2020). Perceived control in the lab and in daily life impact emotion-induced temporal distortions. *Timing & Time Perception*, 9(1): 88-122. https://doi.org/10.1163/22134468-bja10018
- 5. Grace S Kim, Alicia Smith, Fei Xue, Vasiliki Michopoulos, Adriana Lori, Don L. Armstrong, Allison E. Aiello, Karestan C. Koenen, Sandro Galea, Derek E. Wildman, Monica Uddin (2019). Methylomic profiles reveal sex-specific shifts in leukocyte composition associated with post-traumatic stress disorder. Brain, Behavior, and Immunity, 81: 280-291. https://doi.org/10. 1016/j.bbi.2019.06.025

- Agaz Wani, Allison Aiello, Grace S Kim, Fei Xue, Andrew Ratanatharathorn, Annie Qu, Karestan Koenen, Sandro Galea, Derek Wildman, Monica Uddin (2021). The impact of psychopathology, social adversity and stress-relevant DNAm on prospective risk for post-traumatic stress: A machine learning approach. *Journal of Affective Disorders*, 282: 894-905. https://www.biorxiv.org/content/10.1101/2020.09.25.313635v1
- 7. **Fei Xue**, Annie Qu. Semi-standard partial covariance variable selection when irrepresentable conditions fail. *Statistica Sinica*, accepted.
- 8. **Fei Xue**, Xiwei Tang, Grace Kim, Allison Aiello, Karestan Koenen, Sandro Galea, Derek Wildman, Monica Uddin, Annie Qu. Heterogeneous mediation analysis for causal inference. Under Revision. https://www.biorxiv.org/content/10.1101/2020.10.13.336826v1
- 9. **Fei Xue**, Rong Ma, Hongzhe Li. Semi-supervised statistical inference for high-dimensional linear regression with blockwise missing. Under Revision. https://arxiv.org/abs/2106.03344
- 10. **Fei Xue**, Hongzhe Li. An empirical Bayes regression for multi-tissue eQTL data analysis. Submitted.

Selected Awards

- 2022 **IMS New Researchers Travel Award**, *Institute of Mathematical Statistics*, USA.
- 2019 ICSA New Researcher Award, International Chinese Statistical Association, USA.
- 2019 IMS Hannan Graduate Student Travel Award, Institute of Mathematical Statistics, USA.
- 2018 **ASA Student Paper Award**, Statistical Learning and Data Science Section of the American Statistical Association, USA.
- 2018 Horace W. Norton Prize for Outstanding Thesis Research Finalist, Department of Statistics, UIUC, USA.
- 2018 **The Third Place in Student Poster Competition**, *The Fourth International Workshop on the Statistical Analyses of Multi-Outcome Data*, USA.
- 2013 Meritorious Winner, Mathematical Contest in Modeling, USA.
- 2010 Bronze medal, Chinese Mathematical Olympiad, China.

Teaching Experience

Instructor at Purdue

Spring 2022 Stat 517: Statistical Inference

Fall 2021 Stat 517: Statistical Inference

Instructor at UIUC

Fall 2016 Stat 200: Statistical Analysis

Independently led a class of 40 undergraduate students, gave lectures, held office hours and designed exams and homework assignments

Graduate Teaching Assistant at UIUC

: Statistical Consulting	Stat 427:	Spring 2017
: Advanced Data Analysis	Stat 448:	Summer 2016
: Mathematical Statistics I	Stat 511:	Spring 2016
: Mathematical Statistics I	Stat 510:	Fall 2015
: Statistics and Probability	Stat 410:	Summer 2015
: Mathematical Statistics I	Stat 510:	Spring 2015

Consulting Experience

Fall 2014 Stat 410: Statistics and Probability II

2016–2019 Statistical Consultant, Illinois Statistics Office, UIUC.

Provided statistical consultation to 40+ clients

- Clients from Eli Lilly and Company, Pace Suburban Bus, Accel Entertainment, BioFortis Inc, Carle Foundation Hospital, and University of Illinois
- In the fields of biology, business, ecology, engineering, finance, marketing, medicine, psychology, sociology, etc.

Covered a wide range of services

- Grant proposal and medical protocol review
- Experimental design (survey design, clinical trial design)
- Data analysis (ANOVA, regression, factor analysis, mixed models, etc.),
- Prediction (market prediction, yield prediction)
- Software tutorial and technical report writing

Talks

Invited

Apr. 2022 CCBB Seminar, Indiana University School of Medicine, Indianapolis, IN.

Statistical inference for high-dimensional block-wise missing data

Apr. 2022 New Challenges and Novel Solutions in Statistics and Data Science, Irvine, CA.

An Empirical Bayes Regression for Multi-tissue eQTL Data Analysis

March 2022 ENAR Spring Meeting, Houston, TX.

Heterogeneous Mediation Analysis on Epigenomic PTSD and Traumatic Stress in a Predominantly African American Cohort

March 2022 Seminar, Rutgers University, New Brunswick, NJ.

Statistical inference for high-dimensional block-wise missing data

Feb. 2022 Biostatistics Seminar, University of Louisville, Louisville, KY.

Statistical inference for high-dimensional block-wise missing data

Feb. 2022 Statistics Seminar, Indiana University-Purdue University Indianapolis, Indianapolis, IN.

Heterogeneous Mediation Analysis on Epigenomic PTSD and Traumatic Stress in a Predominantly African American Cohort

Jan. 2022 Bioinformatics Seminar, Purdue University, West Lafayette, IN.

Heterogeneous Mediation Analysis on Epigenomic PTSD and Traumatic Stress in a Predominantly African American Cohort

Nov. 2021 EAC-ISBA (Hybrid), Atlantic City, New Jersey, USA and Kunming, Yunnan. China.

An empirical Bayes regression for multi-tissue eQTL data analysis

Oct. 2021 NESS (Hybrid), Kingston, RI, USA.

Statistical inference for high-dimensional linear regression with blockwise missing data

Sep. 2021 The ICSA Applied Statistics Symposium, Online.

Statistical inference for high-dimensional linear regression with blockwise missing data

Aug. 2021 JSM, Online.

Integrating multi-source block-wise missing data in model selection

March 2021 ENAR Spring Meeting, Online.

Heterogeneous mediation analysis for causal inference

Dec. 2020 The ICSA Applied Statistics Symposium, Online.

Multicategory angle-based learning for estimating optimal dynamic treatment regimes with censored data

Nov. 2020 Queen's University, Ontario, Canada.

Multicategory angle-based learning for estimating optimal dynamic treatment regimes with censored data

Dec. 2019 Fudan University, Shanghai, China.

Integrating multi-source block-wise missing data in model selection

Dec. 2019 East China Normal University, Shanghai, China.

Integrating multi-source block-wise missing data in model selection

Dec. 2019 The 11th ICSA International Conference, Hangzhou, China.

Integrating multi-source block-wise missing data in model selection

Nov. 2019 Workshop on LEADERS, New Haven, CT, USA.

Heterogeneous mediator selection for high-dimensional data

June 2019 The ICSA Applied Statistics Symposium, Raleigh, NC, USA.

Integrating multi-source block-wise missing data in model selection

Oct. 2017 Yunnan University, Kunming, China.

Variable selection for highly correlated predictors

Contributed

Aug. 2020 JSM, Online.

Multicategory angle-based learning for estimating optimal dynamic treatment regimes with censored data

Aug. 2018 JSM, Vancouver, Canada.

Variable selection for highly correlated predictors

Nov. 2018 Bohrer Workshop, Champaign, IL, USA.

Integrating multi-source block-wise missing data in model selection

Nov. 2017 Bohrer Workshop, Champaign, IL, USA.

Variable selection for highly correlated predictors

Referee Experience

Journal of the American Statistical Association (4)

Journal of the Royal Statistical Society: Series B (1)

Journal of Machine Learning Research (2)

Electronic Journal of Statistics (2)

Journal of Nonparametric Statistics (1)

Journal of Computational and Graphical Statistics (1)

Biometrics (3)

Bioinformatics (1)

The Canadian Journal of Statistics (2)

Statistics in Medicine (1)

Statistica Sinica (2)

Lifetime Data Analysis (1)

Science China Mathematics (1)

Service

2021-current Chief Executive Officer of Purdue Statistics Alumni Association.

Purdue University

2021–2022 Committee Member of Data Science Search Committee.

Purdue University

2021–2022 Committee Member of SLDS Student Paper Award Committee.

American Statistical Association

2017–2019 Committee Member of Graduate Student Invited Seminar.

The University of Illinois at Urbana-Champaign

July 2017 Session Chair of Machine Learning Applications.

JSM, Baltimore, MD, USA

June 2017 Session Chair of Prediction and inference for high-dimensional data

and non-parametric models.

The ICSA Applied Statistics Symposium, Chicago, IL, USA

Professional Memberships

American Statistical Association

Institute of Mathematical Statistics

International Chinese Statistical Association