Fei Xue

Department of Statistics
Purdue University
MATH 506, 150 N. University St
West Lafayette, IN 47907, USA

☑ feixue@purdue.edu
☐ 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, deep learning, mediation analysis, mobile health, personalized modeling, precision medicine, high dimensional inference, and statistical genetics.

Papers

- 1. **Fei Xue**, Annie Qu (2021). Integrating multi-source block-wise missing data in model selection. *Journal of the American Statistical Association*, 116:536, 1914-1927. https://doi.org/10.1080/01621459.2020.1751176
- 2. **Fei Xue**, Yanqing Zhang, Wenzhuo Zhou, Haoda Fu, Annie Qu (2022). Multicategory angle-based learning for estimating optimal dynamic treatment regimes with censored data. *Journal of the American Statistical Association*, 117:539, 1438-1451. https://doi.org/10.1080/01621459.2020. 1862671
- 3. **Fei Xue**, Xiwei Tang, Grace Kim, Allison Aiello, Karestan Koenen, Sandro Galea, Derek Wildman, Monica Uddin, Annie Qu (2022). Heterogeneous Mediation Analysis on Epigenomic PTSD and Traumatic Stress in a Predominantly African American Cohort. *Journal of the American Statistical Association*, 117:540, 1669-1683. https://doi.org/10.1080/01621459.2022.2089572
- 4. Xiwei Tang, **Fei Xue**, Annie Qu (2021). Individualized multi-directional variable selection. *Journal of the American Statistical Association*, 116:535, 1280-1296. https://doi.org/10.1080/01621459.2019.1705308

- Fei Xue, Annie Qu (2022). Semi-standard partial covariance variable selection when irrepresentable conditions fail. *Statistica Sinica*, 32: 1881-1909. https://doi.org/10.5705/ss.202020.0495
- 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
- 7. 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
- 8. 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
- Fei Xue, Rong Ma, Hongzhe Li. Statistical inference for highdimensional linear regression with blockwise missing data. Statistica Sinica, accepted. https://www3.stat.sinica.edu.tw/ss_newpaper/ SS-2022-0104_na.pdf
- 10. Fei Xue, Hongzhe Li. An empirical Bayes regression for multi-tissue eQTL data analysis. Statistica Sinica, accepted. https://www3.stat.sinica.edu.tw/ss_newpaper/SS-2023-0201_na.pdf
- 11. Jiuchen Zhang, **Fei Xue**, Qi Xu, Jung-Ah Lee, Annie Qu. Individualized dynamic latent factor model with application in mobile health data. Under revision. https://arxiv.org/abs/2311.12392
- 12. Yujue Li, **Fei Xue**, Bingxuan Li, Yilin Yang, Zirui Fan, Juan Shu, Xiyao Wang, Jinjie Lin, Carlos Copana, Bingxin Zhao. Analyzing bivariate crosstrait genetic architecture in GWAS summary statistics with the BIGA cloud computing platform. https://doi.org/10.1101/2023.04.28.538585
- 13. **Fei Xue**, Bingxin Zhao. High-dimensional statistical inference for linkage disequilibrium score regression and its cross-ancestry extensions. Submitted. https://arxiv.org/abs/2306.15779
- 14. Huiming Xie, **Fei Xue**, Xiao Wang. Nonparametrically Identifiable Deep Latent Variable Models for MNAR Data. Submitted.
- 15. Kecheng Wei, **Fei Xue**, Qi Xu, Yubai Yuan, Yuxia Zhang, Guoyou Qin, Agaz Wani, Allison Aiello, Derek Wildman, Monica Uddin, Annie Qu. Time-varying mediation analysis for incomplete data with application to DNA methylation study for PTSD. Submitted. https://www.biorxiv.org/content/10.1101/2024.02.06.579228v1

Grants

- 2022-2025 **Principal Investigator**, Integrative approaches with applications in eQTL analysis and randomized trials, NSF DMS 2210860.
- 2023-2026 **Co-Principal Investigator**, *Machine Learning for Predictive Breeding Technology*, Beck's Superior Hybrids, INC.

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.
- 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.

Students

Huiming Xie, Xiaochen Yang, Xiaojing Sun, Hyunwoo Chung

Teaching Experience

Instructor at Purdue

- Spring 2024 Stat 417: Statistical Theory (two sections)
- Spring 2023 Stat 528: Introduction to Mathematical Statistics
 - Fall 2022 Stat 517: **Statistical Inference**
- 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

Talks

Invited

June 2023 ICSA Applied Statistics Symposium, Ann Arbor, MI.

 $\label{thm:linear} \mbox{High-dimensional statistical inference for linkage disequilibrium score regression and its cross-ancestry extensions$

June 2023 International Purdue Statistics Symposium (IPSS), West Lafayette, IN

Individualized dynamic latent factor model with application in mobile health data

May 2023 Midwest Machine Learning Symposium (MMLS), Chicago, IL.

Deep generative modeling for nonignorable missing data with nonparametric identifiability

May 2023 BFF8, Cincinnati, OH.

Statistical inference for high-dimensional block-wise missing data

Dec. 2022 CMStatistics (Hybrid), King's College London, UK.

An Empirical Bayes Regression for Multi-tissue eQTL Data Analysis

Nov. 2022 Lecture Series-Trends in Statistics, National University of Singapore, Singapore.

Statistical inference for high-dimensional block-wise missing data

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

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. 2022 JSM, Washington, DC, USA.

An empirical Bayes regression for multi-tissue eQTL analysis

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

Consulting Experience

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

Referee Experience

Journal of the American Statistical Association (10)

Journal of the Royal Statistical Society: Series B (4)

Annals of Statistics (1)

Journal of Machine Learning Research (2)

Electronic Journal of Statistics (2)

Journal of Nonparametric Statistics (2)

Journal of Computational and Graphical Statistics (2)

Technometrics (1)

PLOS One (1)

PLOS Genetics (1)

Biometrics (3)

Bioinformatics (1)

The Canadian Journal of Statistics (2)

Statistics in Medicine (2)

Statistica Sinica (3)

Lifetime Data Analysis (1)

Science China Mathematics (1)

Journal of Multivariate Analysis (1)

TEST (1)

Stat (1)

Computational Statistics and Data Analysis (2)

Fertility and Sterility (1)

Service

2023–2024 Member of Talent-Based Hires Committee.

Purdue University

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

Purdue University

2021–2024 Member of SLDS Student Paper Award Committee.

American Statistical Association

2022–2023 Member of Academic Program Committee for International Purdue

Statistics Symposium (IPSS).

Purdue University

2022–2023 Member of Local Organizing Committee for International Purdue Statistics Symposium (IPSS).

Purdue University

June 2023 Session Organizer of Purdue Statistics Alumni.

IPSS, West Lafayette, IN

June 2023 Session Organizer of Recent Developments in Data Integration.

IPSS, West Lafayette, IN

March 2023	PSAA March Event, online
March 2023	Organizer of Purdue Statistics Alumni Association (PSAA) March Event.
	Session Organizer of Recent Developments in Statistical Machine Learning. CMStatistics, London, UK
August 2022	Session Organizer of Recent Developments in Causal Inference. JSM, Washington, DC, USA
March 2022	Panel Organizer of Collaboration and Networking. PSAA March Event, online
March 2022	Organizer of Purdue Statistics Alumni Association (PSAA) March Event.
2022	Member of External Review Committee. Purdue University
2021–2022	Member of Data Science Search Committee. Purdue University
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