# Wei Liu

**Address**: Southwestern University of Finance and Economics (SWUFE), Liulin Campus (Main Campus): 555, Liutai Avenue, Wenjiang District,

Chengdu, Sichuan, P. R. China

### **Interested Areas**

High-dimensional structure learning; Modelling for missing data; Machine Learning

# **Educational Background**

•	Sep. 2017 - Now	Doctor	SWUFE	Statistics	Advisor: Pro. Huazhen Lin
•	Sep. 2015 - Jul. 2017	Master	SWUFE	Statistics	Advisor: Pro. Huazhen Lin
•	Sep. 2011 - Jul. 2015	Bachelor	Southwest university		Mathematics

#### Research

#### Published papers:

◆ Lei Guo, Wei Liu (2018). Quality Monitoring Technique Combining Bayesian Method with Sequential Procedure in CAT System. *Journal of Psychological Science*.

#### Submitted papers:

- Huazhen Lin, Wei Liu, Wei Lan (2018). Regression Analysis with individual-specific patterns of missing covariates. Submitted to *Journal of Business and Economics Statistics*, in first round of minor revision.
- Wei Liu, Huazhen Lin, Yanyuan Ma, Ying Wei(2018). Efficiently supervised structure learning of generalized regression model with ultra-high correlated covariates. Submitted to *Journal of the* American Statistical Association.

# Working papers:

- Wei Liu, Huazhen Lin, Shurong Zheng (2019). Generalized factor model for ultra-high dimensional mixed data.
- Huazhen Lin, Wei Liu(2019). Efficiently supervised and interpretable structure learning with ultra-high correlated covariates.
- Wei Liu, Shaogao Lv (2019). Trading off statistical accuracy and computational efficiency for randomized sketches of kernel PCA.

# **Project Experience**

2016.5-2017.04 Credit scoring system for installment loan customers

Based on R language, an automatic credit scoring system is developed, and the effect is good.

2017.11-2018.10 Premium determination of personal injury insurance in motor vehicle insurance

◆ The zero-inflated model is used to model the historical data of vehicle insurance, and the frequency and mean amount are predicted based R language.

2018.06-Now Intelligent marking system for Mathematics subjective questions

The mathematical symbol calculation tool based on Python is optimized.

# Academic Conference

2018.10	Participation in the 11th National Conference on Probability and Statistics
2018.11	Participation in the 2018 Guangzhou University doctoral Forum
Others	

- ◆ Certificate: CET-6 (490 points); National computer level III
- ◆ Competition: 2015.09, Zhongguancun Graduate Mathematical Modeling Competition National third Prize
- Programming: Proficient in Matlab, R and SPSS, master Python and C, understand Plink

