# **Fan Cheng**

Curriculum Vitae October 2022 Department of Econometrics & Business Statistics, Monash University, VIC 3800, Australia.

🕋 fancheng.me

Fan.Cheng@monash.edu

@fanchengfc

ffancheng

in fan-cheng

D 0000-0003-0009-3262

# **Education and qualifications**

2019- Ph.D. in Statistics Monash University, Australia

Thesis: Manifold Learning on Empirical Probability Distributions
Supervisors: Prof. Rob J Hydman and A/Prof. Anastasios Panagiotelis
M. in Applied Statistics Central University of Finance and Economics, China

Supervisor: A/Prof. Feng Li

2012–2016 B.Ec in Statistics Central University of Finance and Economics, China

# **Working papers**

2016-2018

Cheng, F., Hyndman, R. J., & Panagiotelis, A. (2021). Computationally Efficient Learning of Statistical Manifolds. arXiv preprint arXiv:2103.11773. (Under review)

Cheng, F., Panagiotelis, A., & Hyndman, R. J. (2022). Distortion-corrected kernel density estimate on Riemannian manifolds.

# Research experience

2018.07-2019.01 Research Assistant, National Natural Science Foundation of China Project

- ➤ Assisted in the project Efficient Bayesian Flexible Density Methods with High Dimensional Financial Data.
- ➤ Completed the stochastic gradient descent application of housing price to the multivariate response surface model.
- ➤ Completed the thesis titled Volatility Analysis of Housing Prices with Bayesian Response Surface Optimization.

2013.04-2014.04 Main Participant, National Undergraduate Innovation and Entrepreneurship Training Program of China

- ➤ Initiated a municipal project, made overall arrangements for the project, from research proposal, project fund application, plan of the theoretical approaches and empirical analysis of the questionnaire data.
- ➤ Won the Excellent Prize upon the accomplishment of the research project.
- ➤ Completed the paper titled Feasibility Analysis for Developing Commercial Insurance for Losing Only-child Problem.

### **Teaching experience**

2020.07- Teaching Associate, Department of Econometrics and Business Statistics, Monash University

- ETC5513 Collaborative and reproducible practices, 2021S1, 2022S2

- ETC5523 Communicating with data, 2021S2

- ETF3500/ETF5500 High Dimensional Data Analysis, 2020S2, 2021S2

2019.07- Data Fluency Associate Instructor, Library Research Division, Monash University Library

- Monash Data Fluency introductory and intermidiate workshops on R, Python, Git, Unix, HPC, etc.

2020.07-2020.12 Course Mentor, Monash University Online Microcredential Data Science: Data-Driven Decision Making

# **Conference presentations**

- ➤ Contributed talk, Anomaly detection with kernel density estimation on manifolds, The 24th International Conference on Computational Statistics, The University of Bologna, Italy, August 23-26, 2022.
- ➤ Contributed talk, Manifold learning with approximate nearest neighbors, Early Career and Student Statisticians Conference 2021, online, July 30, 2021.
- ➤ Participants talk, Manifold learning with approximate nearest neighbors, Australian Mathematical Sciences Institute (AMSI) Winter School 2021, online, July 16, 2021.
- ➤ Short interactive talk, Computationally efficient learning of statistical manifolds, Data Science, Statistics and Visualisation (DSSV) and European Conference on Data Analysis (ECDA), online, July 8, 2021.
- ➤ Contributed talk, Manifold learning with approximate nearest neighbors, Australian Statistical Society and New Zealand Statistical Association Conference 2021, Melbourne (Hybrid), July 6, 2021.
- ➤ Contributed talk, Getting it right: improving forecast accuracy and learning techniques Session, Monash Business School Doctoral Research Colloquium, Melbourne, December 6, 2020.

# Internship experience

2016.09-2017.09 Big Data Analyst, Shanghai Power Xene Digital Technology Company, Beijing, China

2016.03-2016.04 **Research Assistant**, China Life Insurance Company Limited, Beijing, China

2015.01-2015.02 Consultant Assistant, Industrial and Commercial Bank of China (ICBC), Hubei, China

# Society memberships

Member Statistical Society of Australia (SSA)

Member International Association for Statistical Computing (IASC)

Member Australian Research Council Centre of Excellence for Mathematical and Statistical Frontiers (ACEMS)

### **Computer skills**

Proficient in R, Git/GitHub, LaTex Skilled in GNU/Linux and have experience on high performance Linux clusters Intermediate in Python, HTML/CSS

#### Honours and awards

2022 Graduate Research Completion Award (GRCA), Monash University

- 2022 Purple Letter (Outstanding Unit Evaluation of Teaching) for Tutoring ETC5513 2022S1, Monash Business School
- 2022 Purple Letter for Tutoring ETF3500 2021S2, Monash Business School
- 2021 Purple Letter for Tutoring ETC5513 2021S1, Monash Business School
- 2021 Runner-up for AMSI Winter School Participants Talk, Australian Mathematical Sciences Institute
- 2021 ACEMS Business Analytics Prize(\$3000) for 2021, ARC Centre of Excellence for Mathematical & Statistical Frontiers
- 2019 Monash Graduate Scholarship, Monash University, yearly from 2019 to 2022
- 2019 Monash International Tuition Scholarship, Monash University, yearly from 2019 to 2022
- 2018 Outstanding Postgraduate Student, Central University of Finance and Economics (CUFE)
- 2017 First Prize Academic Scholarship for Graduate Student, CUFE
- 2016 Outstanding Undergraduate Student, CUFE
- 2016 Scholarship for All-Round Development, CUFE, yearly from 2013 to 2016
- 2016 Scholarship for Excellent Academic Innovation, CUFE
- 2015 Excellent Prize in National Undergraduate Statistical Contest in Modeling, Statistical Education Society of China
- 2015 Second Prize in Contemporary Undergraduate Mathematical Contest in Modeling, China Society for Industrial and Applied Mathematics
- 2015 National Endeavor Scholarship, Beijing Municipal Commission of Education
- 2014 Scholarship for Excellent Student Cadre, CUFE
- 2013 Excellent Student Cadre, School of Statistics and Mathematics, CUFE

# **Referees**

Professor Rob J Hyndman FAA FASSA Department of Econometrics and Business Statistics Monash University, VIC 3800, Australia Email: rob.hyndman@monash.edu

Telephone: + 61 3 990 52358

Associate Professor Anastasios Panagiotelis Director of the International Institute of Forecasters Discipline of Business Analytics University of Sydney, NSW 2006, Australia

Email: anastasios.panagiotelis@sydney.edu.au

Telephone: +61 2 9114 4742