

张豪哲 HAOZHE ZHANG

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EDUCATION

Iowa State University, Ph.D., Statistics, 2014 - 2019

Dissertation: Topics in functional data analysis and machine learning predictive inference

2nd Place and 5th Place at Data Mining Cup 2016

11 publications on reputable scholarly journals including the top-ranking J. Am. Stat. Asso.

Presidential Scholars Fellowship, George W. Snedecor Award, Holly and Beth Fryer Award

University of Science and Technology of China, B.S., Statistics, 2010-2014

Hua Loo-Keng Talent Program in Mathematics, School of the Gifted Young

China National Scholarship, Outstanding Student Scholarship, National Encouragement Scholarship

CAREER SUMMARY

Data & Applied Scientist, Microsoft AI Platform

05/2019 - PRESENT

- ♦ Lead developer and project owner of the open-sourced Python library "*shrike*" that supports running compliant ML pipelines on commercial and consumer data in Azure.
- ♦ Contributed to the prototype, benchmark, and productionization of the Python library "*flaml*" - a cost-effective hyperparameter optimization and learner selection method invented by *Microsoft Research*.
- ♦ Built and productionized end-to-end ML pipelines for *smart compose* and *email triage* projects.
- ♦ Improved the core algorithm of Azure automl by driving and accomplishing three sub-projects (*meta-learning*, *smart ensemble*, and *data privacy*).
- ♦ Conducted applied research on lightweight & fast automl, confidential ML, GPT-3, and privacy-preserving cross-silo federated learning.
- ♦ Researched and implemented a computationally efficient method to construct confidential intervals for evaluation metrics of machine learning pipelines.

Research Intern, eBay

05/2018 - 08/2018

- ♦ Developed a semi-supervised recommendation algorithm, utilizing label propagation, for the look-alike system of eBay first-party ads business.
- ♦ Constructed a unified large-scale user graph, scalable to 50+ million active eBay sellers, with interactive graph visualization based on *igraph* and *d3js*.
- ♦ Released internally data-driven user segmentation results by performing community detection on the constructed user graph.
- ♦ Designed and conducted back-testing and online A/B testing experimentations on the proposed graph-based recommendation algorithm on the eBay marketplace platform, for comparison with other state-of-the-art benchmarks, e.g., SVD-based collaborative filtering and hybrid methods.

Data Scientist Intern, Liberty Mutual

06/2017 - 08/2017

- ♦ Trained and validated deep neural network architectures (e.g., CNN, LSTM, Res-Net, U-net) on 100+ GB vehicle telematics data and driver accident records using *Tensorflow* framework in AWS.
- ♦ Compared the predictive performance of the deep learning models with classic machine learning methods (e.g., *xgboost*, *lightGBM*), and explored ensemble opportunities.
- ♦ Tested and improved the reliability of the internal AWS-based machine learning platform.

Research Assistant, Iowa State University

05/2015 – 05/2019

- ♦ Proposed a new method to construct *random forest* prediction intervals with theoretical guarantees and developed a *regression-enhanced random forest* method to address out-of-distribution challenge.
- ♦ Studied and modeled noisy phenotypic data derived from *crowdsourced* images annotated by *Amazon Mechanical Turk* workers.
- ♦ Analyzed the Zillow real estate data and London housing price data by sparse functional modeling.
- ♦ Built and maintained a web-crawling platform to automatically download real-time weather and air-pollution data for research projects.
- ♦ Participated in 5+ interdisciplinary consulting analytic projects in economics, finance, and sociology.

Research Intern, Okinawa Institute of Science and Technology

Winter & Summer 2013

- ♦ Performed automatic feature recognition on Google satellite images.
- ♦ Implemented cluster analysis on image data using the nonparametric mean-shift algorithm.
- ♦ Analyzed the polygon class distribution results using Pearson's Chi-squared test.
- ♦ Worked on a mathematical model to explain geometric patterns of neuron bifurcations.

SELECTED PUBLICATIONS

- ♦ **Zhang, H., & Li, Y.** (2021). Unified principal component analysis for sparse and dense functional data under spatial dependency. *Journal of Business & Economic Statistics*.
- ♦ Liang, D., **Zhang, H.**, Chang, X., & Huang, H. (2021). Modeling and regionalization of China's $PM_{2.5}$ using spatial-functional mixture models. *Journal of the American Statistical Association*.
- ♦ **Zhang, H.**, et al. (2020). Random forest prediction intervals. *The American Statistician*.
- ♦ **Zhang, H.**, Nettleton, D., & Zhu, Z. (2017). Regression-enhanced random forests. In *JSM Proceedings, Section on Statistical Learning and Data Science*.
- ♦ Liang, X., Zou, T., Guo, B., Li, S., Zhang, **H.**, **Zhang, S.**, Huang, H., & Chen, S. X. (2015). Assessing Beijing's $PM_{2.5}$ pollution: severity, weather impact, APEC and winter heating. *Proceedings of the Royal Society A: Mathematical, Physical and Engineering Sciences*.

SKILLS AND QUALIFICATIONS

- ♦ **Programming:** Python, C, R
- ♦ **Database:** SQL, spark, MongoDB, Kusto
- ♦ **Tools:** docker, databricks, git, Jupyter, PowerBI, bash/pwsh, vim
- ♦ **Framework:** pytorch(-lightning), hugging face, lightgbm, catboost, pyspark, spacy, scikit-learn
- ♦ **Classic Machine Learning:** GBDT, bagging methods, lasso & ridge regression, elastic net, SVM, PCA, t-SNE, collaborative filtering, ensemble, embedding
- ♦ **Deep learning:** CNN, RNN, transformer
- ♦ **Optimization:** convex optimization, Bayesian optimization, linear programming, gradient descent
- ♦ **Math, Stat & Prob:** statistical inference (A/B testing), experimental design, time series analysis, Bayesian modeling, econometrics, measure theory, functional analysis, perturbation theory, concentration inequality
- ♦ **Special Topics:** automated machine learning, federated learning, differential privacy