# Zhaoran (Eric) Hou

### EDUCATION

Ph.D. in Statistics

Advisor: Dr. Samuel W.K. Wong

University of Waterloo Sep 2019 – Apr 2024 (expected)

M.Math in Statistics

Advisor: Dr. Gregory Rice

University of Waterloo Sep 2018 – Aug 2019

H.B.Sc. in Statistics

Dean's list (3 times), graduate with high distinction

University of Toronto Sep 2015 – Apr 2018

#### Research area

Bayesian statistics and computation, likelihood-free inference, Monte Carlo algorithms

### **Publications**

#### Published

• Hou, Z. & Wong, S. W.K.\* (2024) Estimating Boltzmann Averages for Protein Structural Quantities Using Sequential Monte Carlo. *Statistica Sinica*.

#### Submitted

• Hou, Z. & Wong, S. W.K.\* Particle Gibbs for Likelihood-Free Inference of State Space Models with Application to Stochastic Volatility. submitted to Journal of Computational and Graphical Statistics.

#### In progress

- Hou, Z. & Wong, S. W.K. Time-Varying Parameters Modeling of the SEAPIR Model for COVID-19 Forecasting in Ontario.
- Yeh, C.-K., Rice, G. & Hou, Z. Bandwidth Selection for Estimation of the Long-Run Covariance of Functional Time Series via Semi-Parametric Methods.

### Presentations

- 2023 Statistical Society of Canada Annual Meeting "Estimating Boltzmann Averages for Protein Structural Quantities Using Sequential Monte Carlo" May 2023 in Ottawa, Canada.
- The Statistics and Actuarial Science Student Seminar "Sequential Monte Carlo for Applications in Structural Biology and Financial Time Series" May 2022 in Waterloo, Canada.
- The Statistics and Actuarial Science Research Presentation Day "A Variant of Sequential Monte Carlo for Continuous State Spaces and Its Application in Protein Folding" Mar 2022 in Waterloo, Canada.
- FUSRP Midterm Presentations "Optimal Hedging Strategies and Client Classification" Aug 2018 in Toronto, Canada.

#### EXPERIENCES

- Instructor of STAT 330 (Mathematical Statistics) Jan 2023 Apr 2023. Department of Statistics and Actuarial Science, University of Waterloo.
- Teaching Assistant Sep 2018 Dec 2023. Department of Statistics and Actuarial Science, University of Waterloo.

- Summer Research Jul 2018 Sep 2018. "Optimal Hedging Strategies and Client Classification". The Fields Institute, University of Toronto.
- Research Assistant Feb 2018 May 2018. Advisor: Dr. Hai Lu, China Centre, Rotman School of Management, University of Toronto.
- Research Assistant Feb 2017 May 2018. Advisor: Dr. Claire Tsai, Behaviour Economics Laboratory, Rotman School of Management, University of Toronto.

# AWARDS & HONOURS

University of Waterloo Graduate Scholarship	Mar 2020, Mar 2023
UW Special Graduate Student Entrance Award	Sep 2019
The Lawrence and Sharen Ho International Scholarship	Jul 2017

# MEMBERSHIP

Statistical Society of Canada International Chinese Statistical Association

# REFERENCE

1. Samuel W.K. Wong — Associate Professor	University of Waterloo
samuel.wong@uwaterloo.ca	PhD advisor

2. **Gregory Rice** — Associate Professor University of Waterloo grice@uwaterloo.ca Master advisor