

Jerry Chee

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Education	University of Chicago , Chicago, IL B.S. in Computational and Applied Mathematics, 2017
Publications	Conference papers J Chee, P Toulis, “Convergence diagnostics for stochastic gradient descent with constant learning rate”, AI and Statistics, 2018, Lanzarote, Spain (AISTATS’18) Working papers J Chee, P Toulis, “Exact inference with stochastic gradient descent”
Presentations	Conference talks / poster presentations J Chee, P Toulis, “Convergence diagnostics for stochastic gradient descent with constant learning rate”, AI and Statistics, 2018, Lanzarote, Spain (AISTATS’18)
Research Experience	Ping Li , Baidu, Bellevue, WA <i>US Big Data Lab</i> Mar - Jul 2019 Accepted to the research internship program. Panos Toulis , University of Chicago, Chicago, IL <i>Booth School of Business</i> Jan 2017 - Feb 2019 Statistical analysis with stochastic gradient descent (SGD). Developed a statistical diagnostic test that declares convergence of SGD, drawing upon theory from stopping times in stochastic approximation. Currently developing a large scale statistical inference procedure with SGD. John Lafferty , University of Chicago, Chicago, IL <i>Department of Statistics</i> Oct 2015 - Jun 2016 Topic decomposition for statistics arxiv papers. Built tf-idf and language model document similarity scoring systems between arXiv statistics papers and Wikipedia statistics articles. Part of a project on statistical machine learning for advanced search of mathematical and scientific literature. Burhaneddin Sandikci , University of Chicago, Chicago, IL <i>Booth School of Business</i> Jun - Aug 2015 Designed and implemented a distributed memory parallelized version of an upper bounding method utilizing scenario tree decomposition for stochastic multi-stage integer programs. Built with C and MPI.

Professional Experience	McKinsey & Company , Boston, MA <i>Analytics Fellow</i> Oct 2017 - Feb 2019 Led several data science initiatives in predictive maintenance for the network technology division of a top telecommunications company. Utilized a cost (of true positive, false positive, etc.) analysis for selecting the prediction target and implementation strategy which maximized business impact and modeling feasibility. Built classification models for network and customer service use cases.	
	Uptake , Chicago, IL <i>Data Science Intern</i> Sep 2016 - Jan 2017 Enhanced the reporting and dashboard tools which served as a project management system for the data science team. These tools tracked project status, updates, and milestones.	
	Nielsen , Chicago, IL <i>Data Science Intern</i> Jun - Aug 2016 Evaluated several data science tools based on user interface, statistical capability, computing scalability, and cost for integration into Nielsen’s data science toolkit. Built set top box data transformation pipeline for customer segmentation analysis.	
Courses	Machine Learning & Large-Scale Data Analysis Nonparametric Inference Computational and Metric Geometry Optimization High Performance Computing	Grade A Grade A Grade A Grade A- Grade A-
Other Information	Programming: R, Python, C (MPI) Languages: Chinese (Limited oral proficiency)	
References	John Lafferty (Professor) John C. Malone Professor of Statistics & Data Science Department of Statistics and Data Science, Yale University john.lafferty@yale.edu Panos Toulis (Research Advisor) Assistant Professor in Econometrics and Statistics Booth School of Business, University of Chicago panos.toulis@chicagobooth.edu Ray Sehgal, Ph.D. (Former Colleague) Data Science Manager Wayfair rsehgal@wayfar.com	