

MINGZHANG YIN

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EDUCATION

The University of Texas at Austin, Ph.D. Candidate in Statistics

May 2019

· **Supervisor:** Dr. Mingyuan Zhou

GPA: 3.98/4.00

· **Relevant Coursework:** Statistical Modeling, Probability Theory, Bayesian Statistical Methods, Monte Carlo Methods in Statistics, Machine Learning for Large Scale Data, Optimization

Cumulative GPA: 4.00/4.00

· **Research Interest:** Approximate Bayesian Inference(Variational Inference, MCMC, Particle filtering etc.), Bayesian Deep Learning, Optimization, Bayesian Nonparametric

Fudan University, Bachelor of Science

June 2015

Mathematics and Applied Mathematics

Major GPA: 3.58/4.00

North Carolina State University, Statistics

January 2014

Exchange student, UNC Exchange Program

Cumulative GPA: 4.00/4.00

RESEARCH

ARM: Augment-REINFORCE-merge gradient for discrete latent variable models

· Design unbiased, low variance gradient methods to infer discrete latent variables in variational inference and reinforcement learning. Submitted to NIPS 2018.

Semi-implicit Generative Models

· Applying a hierarchical generative model mixed with explicit and implicit layers. Training semi-implicit generative model(SIGMO) on MLE scheme can maintain high stability and mode capturing ability. Training SIGMO adversarially can reduce mode collapse problem notoriously in GAN. Submitted to NIPS 2018.

Semi-implicit Variational Inference

· Expand variational family with a hierarchical structure combined with explicit layer and implicit layer;
· Achieved accurate uncertainty estimation in Variational Inference. Can serve as black-box inference scheme for unknown posterior. Accepted by ICML 2018, *Long talk*.

Convergence of Gradient EM for Multi-component Gaussian Mixture

· Theoretically achieved near optimum local convergence region and convergence rate for gradient EM on general Gaussian Mixture model.
· Analysis includes both population and finite sample cases. Accepted by NIPS 2017.

INTERNSHIP

Research Intern in Quantlab Financial LLC

June 2017-August 2017

· Build passive trading strategy model and submitted to phase one test.

Data Science Intern in Hewlett Packard Enterprise, Big Data Platform

June 2016-August 2016

· Build survival analysis model to predict the close date of sales pipeline.
· Ensemble logistic regression, KNN and LDA to predict sales closing state.
· Apply Topological data analysis to track, predict and classify web click streams. Patent Application #710224784.

Research Intern at China Academy of Science, Computational Biology

2014-2015

· Building epithelial mesenchymal transition(EMT) type 2 map in CellDesigner with Dr.Christine Nardini

HONORS AND AWARDS

Travel Award, NIPS	2017
Capital One modeling competition, rank 2nd place Nation-wide	April 2016
Best In Class Intern Prize, Hewlett Packard Enterprise	July 2016
Top-notch Student Honor (Subuqing Class)	January 2014-July 2015
National 1 st Prize in China Mathematics Competition in Modeling	October 2013
1 st Prize in Eastern China Mathematical Modeling Competition	July 2013
Leo Tang Hsiang-chien Scholarship	April 2013

SKILLS

Language	Native in Chinese; Fluent in English
Computer Languages	Fluent in R, Python, C++, Matlab, MySQL, L ^A T _E X
Tools	Tensorflow, Pytorch, Parallel computing