

# Kenneth Hung

http://kenhung.me

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## EDUCATION

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### University of California, Berkeley

*Ph.D. in Mathematics; GPA: 3.9/4.0*

Berkeley, CA

*Aug. 2014 – May 2019*

### California Institute of Technology

*B.S. with Honors in Mathematics and Computer Science (minor); GPA: 4.0/4.0*

Pasadena, CA

*Sept. 2010 – May 2014*

## WORK EXPERIENCE

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### Meta Platforms Inc.

*Research Scientist, Central Applied Science*

San Francisco, CA

*Jul. 2019 – Present*

- **Meta-analysis of experimental data:** Improved experimentation efficiency and quality through empirical Bayesian methods
- **Causal inference:** Semiparametric-efficient estimation in experiments, treatment effect estimation in experiments with spillover, treatment effect adjustment for imperfect experiment

### Citadel LLC

*Quantitative Researcher Intern*

Chicago, IL

*May 2017 – Aug. 2017*

- **Market making team:** Two projects on high frequency trading stock price predictive models
- **Model selection:** Investigated new high-dimensional feature selection in linear models for best model and best model path

## SELECTED PUBLICATION AND PREPRINTS

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### Empirical Bayes selection for value maximization

*Dominic Coey and Kenneth Hung, ACM Knowledge Discovery & Data Mining*

*2025*

- **Regret bound:** Proof of a regret bound when solving a choose- $m$ -out-of- $n$ -items problem using an empirical Bayes approach
- **Semi-synthetic simulations:** Simulation based on publicly available datasets to illustrate the regret in a parametric case, achieving the proved regret bound under correct specification

### Statistical methods for replicability assessment

*Kenneth Hung and William Fithian, Annals of Applied Statistics*

*2020*

- **Meta-analysis:** Analyzed dataset from experimental psychology replications to quantitatively answer previously vague questions about replicability in the scientific domain
- **Multiple testing and post-selection inference:** Developed new tests and new metrics for replicability analysis
- **Simulations and recommendations:** Simulations and data visualizations in support of better future scientific practices

### Rank verification for exponential families

*Kenneth Hung and William Fithian, Annals of Statistics*

*2019*

- **Multiple comparison with sample best:** Devised a more powerful approach to this classical problem that handles sparse large parameters without sacrificing power in the dense case
- **Simulations:** Demonstrated gains in power using Matlab, Python and R

## SKILLS

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**Languages:** C/C++, Mathematica, Matlab, Python, R

**Technologies:** git, L<sup>A</sup>T<sub>E</sub>X

## HONORS AND AWARDS

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### Scott Russell Johnson Undergraduate Prize, California Institute of Technology

*Awarded to the best graduating mathematics major*

*2014*

### International Mathematical Olympiad

*Represented Hong Kong; Bronze and Silver*

*2009, 2010*