Biographical Sketch

Ph.D. Candidate Minjie Fan

Department of Statistics, University of California, Davis e-mail: mjfan@ucdavis.edu, tel: +1-530-574-1179

(a) Professional Preparation

University of California, Davis, Ph.D. in Statistics, Summer 2017 (Expected) **Fudan University**, B.S. in Mathematics, June 2012

(b) Appointments

Sept 2014–Present: **Research Assistant**, Department of Statistics, University of California, Davis

Feb 2015: Research Visit, Computational & Information Systems Lab (CISL), National

Center for Atmospheric Research (NCAR) Host: Tomoko Matsuo and Doug Nychka

Analyzed an ocean surface wind dataset called QuikSCAT via a novel cross-covariance model called Tangent Mixed Matérn. Prepared data analysis reports.

June 2014-Aug 2014: Summer Research Intern, Computational & Information Systems Lab (CISL),

National Center for Atmospheric Research (NCAR)

Host: Tomoko Matsuo and Doug Nychka

Predicted small-scale electric potential fields based on the SuperDARN dataset. Modeled the potential fields via spherical Needlets. Attended weekly Statistics Group Meetings and reported progress to scientists.

May 2013-Present: **PhD Student Researcher**, International CHASC Astro-Statistics Collaboration

Worked with two astronomers on analyzing X-ray images. Proposed a novel graph-based seeded region growing (G-SRG) method to detect source structures.

Presented remotely in *Topics in Astrostatistics* at Harvard.

Sept 2012-June 2014: Teaching Assistant, Department of Statistics, University of California, Davis

Courses: STA13, STA231A, STA232B

Mar 2011-Aug 2012: Undergraduate Researcher, Undergraduate Research Opportunity Program, Fu-

dan University

Derived the statistical theories and programed most of the code in the project of

robust portfolio management via Worst-case Value-at-Risk (WCVaR).

(c) Products

- 1. Shushang Zhu, **Minjie Fan** and Duan Li. "Portfolio management with robustness in both prediction and decision: a mixture model based learning approach." *Journal of Economic Dynamics and Control*, 2014.
- **2. Minjie Fan** and Thomas C.M. Lee. "Variants of seeded region growing." *IET Image Processing* (accepted).
- **3. Minjie Fan** and Tomoko Matsuo. "Cross-covariance functions for divergence-free and curl-free multivariate random fields on the sphere" (in preparation).
- **4. Minjie Fan**, Thomas C.M. Lee, Debashis Paul, Tomoko Matsuo. "Robust cokriging based on a minimax criterion" (in preparation).

(d) Honors and Awards

June 2014: Julius Blum Award (given to the outstanding graduate students).

Apr 2011: Honorable Mention in American Interdisciplinary Contest in Modeling (ICM).

Nov 2010: National 1st Prize of China Undergraduate Mathematical Contest in Modeling.

(e) Synergistic Activities

Fall 2014–Present: Website Maintainer, ASA Astrostatistics Interest Group.

(f) Collaborators & Other Affiliations

Collaborators and Co-Editors: University of California, Davis: Thomas C.M. Lee; Sun Yat-Sen University: Shushang Zhu; The Chinese University of Hong Kong: Duan Li; Harvard University: Vinay Kashyap

Graduate Advisors: *University of California, Davis*: Thomas C.M. Lee, Debashis Paul; *National Center for Atmospheric Research*: Tomoko Matsuo