

Sai Li

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RESEARCH INTERESTS Estimation and inference in high-dimensional models, transfer learning, causal inference with invalid instruments.

CURRENT APPOINTMENTS **Postdoctoral researcher, Department of Biostatistics, Epidemiology and In-**
formatics July 2018 to present

Perelman School of Medicine, University of Pennsylvania, PA.

Mentors: Professor Hongzhe Li and Professor T. Tony Cai.

EDUCATION **Ph.D., Department of Statistics and Biostatistics**, May 2018.

Rutgers University, New Brunswick, NJ.

Advisors: Professor Cun-Hui Zhang and Professor Steven Buyske.

Bachelor of Economics, School of Statistics, June 2013.

Renmin University of China, Beijing, China.

- PAPERS
- [1] Sai Li. [Debiasing the debiased Lasso with bootstrap](#). *Electronic Journal of Statistics*, 14(1): 2298-2337, 2020.
 - [2] Sai Li, T. Tony Cai, and Hongzhe Li. [Inference for high-dimensional linear mixed-effects models: A quasi-likelihood approach](#). *Journal of the American Statistical Association* (in press), 2021.
 - [3] Sai Li, T. Tony Cai, and Hongzhe Li. [Transfer learning for high-dimensional linear regression: Prediction, estimation, and minimax optimality](#). *JRSSB* (re-submitted after revision), 2020. arXiv:2006.10593.
 - [4] Sai Li, T. Tony Cai, and Hongzhe Li. [Transfer learning in large-scale graphical models with false discovery rate control](#). Submitted to *Journal of the American Statistical Association*. 2020. arXiv:2010.11037.
 - [5] Sai Li and Zijian Guo. [Causal inference for nonlinear outcome models with possibly invalid instrumental variables](#). Submitted to *Journal of the American Statistical Association*. 2020. arXiv:2010.09922.

	<p>[6] Sai Li. Mendelian Randomization when many instruments are invalid: hierarchical empirical Bayes estimation. Technical report. <i>arXiv:1706.01389</i>. June 2017.</p> <p>[7] Sai Li, Ritwik Mitra, and Cun-Hui Zhang. Comment: An adaptive resampling test for detecting the presence of significant predictors. <i>Journal of the American Statistical Association</i>. 110(512): 1455-1456. 2016.</p>
CONFERENCE TALKS AND SERVICE	<p>[1] Concurrent session, Women in Statistics and Data Science 2020, online, “Transfer learning in high-dimensional sparse regression”, 10/2020.</p> <p>[2] Session Chair, Modern Statistical Learning Methods, JSM 2020.</p> <p>[3] Contributed talks, JSM 2019 and JSM 2020.</p> <p>[4] Invited talk, CMStatistics 2018, Pisa, Italy, “Debiasing the debiased Lasso with bootstrap”, 12/2018.</p> <p>[5] Poster presentation, Mendelian randomization in the age of large-scale accessible genomics data, Bristol, UK, “Mendelian Randomization when many instruments are invalid: hierarchical empirical Bayes estimation”, 07/2017.</p> <p>[6] Student paper competition, WNAR conference, Santa Fe, “Mendelian Randomization when many instruments are invalid: hierarchical empirical Bayes estimation”, 06/17.</p>
TEACHING EXPERIENCE	<p><i>Instructor (sole responsibility)</i></p> <ul style="list-style-type: none"> • STAT285: Introductory Statistics for Business Summer 2016 <p><i>Teaching Assistant</i></p> <ul style="list-style-type: none"> • STAT588: Financial Data Mining Fall 2015 • STAT535: Advanced Statistical Methods in Finance Spring 2015 • STAT401: Basic Statistics for Research Fall 2014 • STAT379: Basic Probability & Statistics Fall 2014
AWARDS	<ul style="list-style-type: none"> • Travel Award, Conference on Mendelian randomization in the age of large-scale accessible genomics data, 07/17. • Student Distinguished Written Paper Award, WNAR conference, 06/17. • TA/GA Professional Development Fund, 06/15, 06/16. • Certificate of Excellence for attending 3rd Annual Interdisciplinary Quantitative Biology Boot Camp-drug discovery and development, 01/16.

REFERENCES

Dr. Hongzhe Li

- Perelman Professor in Biostatistics, Epidemiology, and Informatics, Department of Biostatistics and Epidemiology, University of Pennsylvania.
- ◇ e-mail: hongzhe@upenn.edu; phone: (215) 573-5038.

Dr. T. Tony Cai

- Daniel H. Silberberg Professor, Department of Statistics, the Wharton School, University of Pennsylvania.
- ◇ e-mail: tcai@wharton.upenn.edu; phone: (215) 898-8224.

Dr. Cun-Hui Zhang

- Distinguished Professor, Department of Statistics and Biostatistics, Rutgers University.
- ◇ e-mail: czhang@stat.rutgers.edu; phone: (848) 445-7685.

Dr. Steven Buyske

- Associate Professor, Department of Statistics and Biostatistics, Rutgers University.
- ◇ e-mail: buyske@stat.rutgers.edu; phone: (848) 445-7680.