Sean Chang

CONTACT INFORMATION	Ph.D. Candidate Department of Statistical Science Duke University, Box 90251 Durham, NC 27708-0251	Citizenship: U.S. Permanent Resident Mobile: (609) 375-8415 Email: sean.chang@duke.edu Website: https://stat.duke.edu/~sc268
EDUCATION	 Ph.D., Statistical Science, Duke University, Durham, NC M.A., Mathematics, Duke University, Durham, NC B.S., Mathematics, National Taiwan University, Taipei, Taiwan 	expecting Dec 2015 Sept 2013 Jun 2010
EXPERTISE	Machine Learning, Statistics, Data Mining, Experimental Design, Markov Chain Monte Carlo Python (NumPy, SciPy, Pandas, scikit-learn), C++, R (Rcpp, Armadillo, ggplot2), FBLearner	
	Hive, SQL, Presto, Slang, SecDB, Matlab, Git, Linux	
WORK Experience	 Data Science Intern, Facebook, Menlo Park, CA Adopted Facebook's SVD-based recommendation system to Instagram likes graph. Provided product insights through analysis of A/B tests of cluster browsing and blended search. Conducted cohort studies and competitive analysis in order to evaluate the performance and impacts of Instagram video filters. 	
	 Summer Associate, Goldman Sachs, London, UK Developed and implemented new methods for modeling cross currency swap basis using currency forward. This work is now utilized for daily risk management in Goldman Sachs. Collaborated with engineers and analysts in Bangalore and Singapore to deploy code into production. 	
	 Analytics Summer Researcher, Verisk Analytics, San Francisco, CA Proposed and implemented a health care fraud detection algorithm based on reclassifying insurance providers' specialities using random forest. The reclassification algorithm improved the existing one by 10%. 	
	• Visualized data and results with the data-driven JavaScript library d3.js and impress.js	
	 Instructor, Department of Mathematics, Duke University, Durham, NC Fall 2012 Taught Single Variable Calculus and managed the work of TAs, received 4.0/5.0 course evaluations. 	
RESEARCH AND PUBLICATIONS	 Department of Statistical Science, Duke University, Durham, NC Bayesian statistics: Established Bayesian and Empirical Bayes procedures on false positive probability in the scenario of high dimensional multivariate normal distribution with arbitrary covariance dependence. 	
	 (With J. Berger) "Asymptotic analysis of Bayesian model selection". In preparation. • Clinical trials: Examined efficacy of HIV vaccines and invented conditional frequentist procedures in sequential clinical trials. 	
	(With J. Berger) "Bayesian multiple testing in sequential clinical trials". In revision.	
	Statistical and Applied Mathematical Science Institute (SAMSI), Raleigh, NC Aug 2013 • Analyzed trends and incidence rates of sexually transmitted diseases in the US over the past thirteen years with Bayesian hierarchical model and spatial statistics.	
	(With A. Brouwer, et al.) "Burden of Chlamydia in the United States: Trend Analysis of Incidence Rates" Nineteenth Mathematical and Statistical Modeling Final Report, p.77-109. 2013.	
AWARDS AND HONORS	AAAS/Science Program for Excellence in Science, Duke University National Collegiate Table Tennis Men's Consolation Singles, Quart Scholarship for Studying Abroad, Ministry of Education, Taiwan Dean's Award, National Taiwan University (top 10% of class)	=
EXTRA- CURRICULAR ACTIVITIES	Educational outreach, Brogden Middle School, Durham, NC Member of International Society for Bayesian Analysis (ISBA) Statistical Science Journal Club, Duke University Varsity Table Tennis Team, National Taiwan University & Duke University	2014-present 2013-present 2014 niversity 2015