## **Sean Chang**

| Contact<br>Information             | Ph.D. Candidate Department of Statistical Science  | Citizenship: U.S. Permanent Resident <i>Mobile</i> : (609) 375-8415  |  |
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|                                    | Duke University, Box 90251<br>Durham, NC 27708-0251  | Email: sean.chang@duke.edu Website: https://stat.duke.edu/~sc268   |  |
| Education                          | <b>Ph.D.</b> , Statistical Science; <b>Duke University</b> , Durham, NC Field: Bayesian Statistics. Advisor: Prof. Jim Berger  | 2011-present   |  |
|                                    | <b>M.A.</b> , Mathematics <b>Duke University</b> , Durham, NC Field: Probability. Qualifying exam committee: Prof. Richard Durn  | 2011-2013<br>rett  |  |
|                                    | B.S., Mathematics, National Taiwan University, Taipei, Taiwan  | 2006-2010  |  |
| Expertise                          | Machine Learning, Bayesian Statistics, Data Mining, Map Reduce, Markov Chain Monte Carlo Python, C++, R, Matlab, SQL, Slang, SecDB, Git, Linux, HTML, CSS  |  |  |
| Work<br>Experience                 | <ul> <li>Summer Associate, Goldman Sachs, London, UK</li> <li>Created and implemented new methods modeling cross currency swap basis using currency forward.</li> <li>This work is now utilized for daily risk management in Goldman Sachs.</li> </ul>   |  |  |
|                                    | <ul> <li>Data Scientist Intern, Verisk Analytics, San Francisco, CA May-July, 2014</li> <li>Proposed a health care fraud detection algorithm based on reclassifying insurance providers' specialities using random forest. The reclassification algorithm improved the existing one by 10%.</li> <li>Visualized data and results with the data-driven JavaScript library d3.js and impress.js</li> </ul>   |  |  |
|                                    | <ul> <li>Instructor, Department of Mathematics, Duke University, Durha</li> <li>Taught Single Variable Calculus and managed the work of teachi</li> <li>Received good course evaluations from students with overall score</li> </ul>   | ng assistants.   |  |
| RESEARCH<br>AND<br>PUBLICATIONS    | <ul> <li>Department of Statistical Science, Duke University, Durham, NC</li> <li>Bayesian statistics: Established Bayesian and Empirical Bayes procedures on false positive probability in the scenario of high dimensions multivariate normal distribution with arbitrary covariance dependence.</li> </ul>   |  |  |
|                                    | (With J. Berger) "Comparison of Bayesian and frequentist multiplicity correction under a scenario of data dependence". Poster in the 2014 ISBA international meeting. Submitted to <i>the Annals of Statistics</i> .   |  |  |
|                                    | (With J. Berger) "Asympotic analysis of Bayesian model selection". In preparation.   |  |  |
|                                    | <ul> <li>(With J. Berger) "Nonparametric model selection analysis with Dirichlet process priors".</li> <li>• Clinical trials: Examined efficacy of HIV vaccines and invented conditional frequentist procedures in sequential clinical trials.</li> </ul>  |  |  |
|                                    | <ul> <li>(With J. Berger) "Bayesian multiple testing in sequential clinical trials". In revision.</li> <li>Ecology: Developed a novel MCMC algorithm which runs Bayesian logistic regression efficiently and performs dimensionality reduction among 25 species and 2 million sparse observations.</li> </ul>  |  |  |
|                                    | (With DB. Dunson, et.al) "Sparse factor model with the application in ecology". In preparation.  |  |  |
|                                    | 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.  |  |  |
|                                    | to the control of the | A. Brouwer, et al.) "Burden of Chlamydia in the United States: Trend Analysis of Incidence Rates" enth Mathematical and Statistical Modeling Final Report, p.77-109. 2013. |  |
| AWARDS AND<br>HONORS               | Duke Reader Project, Duke University Scholarship for Studying Abroad, Ministry of Education, Taiwan Dean's Award, National Taiwan University (top 10% of class)  | 2013 Fall<br>2011-2012<br>2009-2010  |  |
| EXTRA-<br>CURRICULAR<br>ACTIVITIES | Educational outreach, Brogden Middle School, Durham, NC<br>Member of International Society for Bayesian Analysis (ISBA)<br>Statistical Science Journal Club, Duke University<br>Varsity Table Tennis Team, National Taiwan University  | 2014-present<br>2013-present<br>2013-2014<br>2006-2008   |  |