

Guang Zhu

Institute of Management and Organization
Università della Svizzera italiana
guang.zhu@usi.ch or +41 797826115

Research Interests

Multivariate analysis, Robust statistics, Factor analysis, Time series analysis.

Education

Università della Svizzera italiana, Lugano, Switzerland

- Ph.D., Management, 2023.
Thesis title: Penalized M-estimation of covariance matrices: geodesic convexity and non-smooth penalties
Advisor: Filippo Carlo Wezel.

Bocconi University, Milan, Italy

- Visiting Student, 2020.

Rutgers, the State University of New Jersey, Piscataway, NJ

- M.S., Statistics, 2017.

University of International Business & Economics, Beijing, China

- B.Econ., Actuarial Science, 2015.

Papers

Tyler, David E. and **Mengxi Yi**. “Lassoing Eigenvalues.” *Accepted. Biometrika. arXiv preprint arXiv:1805.08300* (Forthcoming).

Tyler, David E. and **Mengxi Yi**. “Shrinking the sample covariance matrix using convex penalties on the matrix-log transformation.” *Accepted. Journal of Computational and Graphical Statistics. arXiv preprint arXiv:1903.08281*.(Forthcoming).

Tyler, David E. and **Mengxi Yi**. “New algorithms for regularized M-estimators of covariance matrices.” *Manuscript preparation in process, expected completion in Nov 2019*.

Tyler, David E., and **Mengxi Yi**. “Robust properties of regularized M-estimators.” *Manuscript preparation in process, expected completion in Jan 2020*.

Muhlmann, Christoph, Klaus Nordhausen and **Mengxi Yi**. “Multivariate spatial prediction in a blind source separation framework.” *Manuscript preparation in process, expected completion in Oct 2019*.

Awards Fellowships (Selected)	Swiss National Science Foundation Doc.Mobility Fellowship (USD 50,000), 2021
	Swiss National Science Foundation SNSF-189098, CHF636,950 <i>When two become one: The organizational antecedents and consequences of inter-firm mobility</i> Co-PI, 2020-2024 sdf fsfe
Academic Experience	STAT 211: Statistics I, Summer 2018 sdf fsfe
Teaching	Instructor Rutgers, the State University of New Jersey STAT 211: Statistics I, Summer 2018 Research Assistant of Swiss National Science Foundation Rutgers, the Office of Statistical Consulting, Fall 2016 Teaching Assistant Università della Svizzera Italiana Organizational Behavior EMBA: Human Resource Management STAT 483/540: Statistical Quality Control STAT 586: Interpretation of Data STAT 588: Data Mining
Talks	<i>“Penalized M-estimation of covariance matrices”</i> , Committee members of School of Data Science, Fudan University, Feb 2019. <i>“General penalized M-estimation of scatter matrices”</i> , International Conference on Robust Statistics (ICORS), Leuven - Belgium, Jul 2018. <i>“Regularized M-estimation of scatter matrix”</i> , Student Seminar, Rutgers, the State University of New Jersey, Oct 2016. <i>“Stein estimation: intuition why it makes sense”</i> , Student Seminar, Rutgers, the State University of New Jersey, Nov 2015.
Tech Skills	R, SAS, Python, Matlab & \LaTeX

Language English (fluent), Chinese (native), Italian (elementary level)

References

1. **Filippo Carlo Wezel**

Professor

Email: filippo.carlo.wezel@usi.ch

Phone: (848) 445-7646

Institute of Management and Organization

Università della Svizzera italiana

Via Buffi 13, 6900 Lugano, Switzerland