

# Wenshuo Wang

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## Employment

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### Meta Platforms

*Research Scientist, Central Applied Science*

Research on forecasting, experimentation under interference, causal machine learning

**Menlo Park, California**

*Apr. 2024–Present*

### Citadel Securities

*Quantitative Researcher*

- Work on equity and ETF alpha research with primary horizon between 1 and 5 days

- Utilize a combination of market data and alternative data

- Cover all major markets, including US, Europe, Japan, China (mainland), Hong Kong, Taiwan, Korea, India, Saudi Arabia, Turkey, etc.

**Chicago, Illinois**

*June 2021–Feb 2024*

### Citadel Securities

*Quantitative Researcher (Intern)*

**Chicago, Illinois**

*June–Aug. 2020*

## Education

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### Harvard University

*Ph.D. in Statistics, GPA 4/4*

**Cambridge, Massachusetts**

*Aug. 2016–May 2021*

### University of California, Los Angeles

*Research Program on Convolutional Neural Networks, GPA 4/4*

**Los Angeles, California**

*July–Sept. 2015*

### University of Science and Technology of China

*B.S. in Statistics, Special Class for the Gifted Young*

Top 1/110, major GPA 4.24/4.3

**Hefei, China**

*Sept. 2012–June 2016*

## Publications and Manuscripts

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Google Scholar: <https://scholar.google.com/citations?user=sej1cJcAAAAJ>.

\*Author order is determined alphabetically.

† Corresponding author.

Stephen Bates\*, Emmanuel Candès\*, Lucas Janson\*, and Wenshuo Wang\*<sup>†</sup>. Metropolized knockoff sampling. *Journal of the American Statistical Association*, 2021.

Yichao Li\*, Wenshuo Wang\*<sup>†</sup>, Ke Deng, and Jun S. Liu. Stratification and optimal resampling for sequential Monte Carlo. *Biometrika*, 2021.

Wenshuo Wang<sup>†</sup> and Lucas Janson. A power analysis of the conditional randomization test and knockoffs. *Biometrika*, 2022.

Yichao Li\*, **Wenshuo Wang**\*, Ke Deng, and Jun S. Liu. Differentiable particle filters with smoothly jittered resampling. *Statistica Sinica*, 2023.

**Wenshuo Wang**<sup>†</sup>, Lucas Janson, Lihua Lei, and Aaditya Ramdas. Total variation floodgate for variable importance inference in classification. *International Conference on Machine Learning*, 2024.

**Wenshuo Wang**, Edvard Bakhitov, and Dominic Coey. Experimentation on endogenous graphs. *In Submission*, 2024.

## Teaching

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### As Instructor

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- *Introduction to Probability and Statistical Inference (self-designed)* Harvard University, June–July 2018

### As Teaching Assistant

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- *Statistical Inference* Harvard University, Sept.–Dec. 2018
- *Introduction to Stochastic Processes* Harvard University, Jan.–May 2018
- *Probability* Harvard University, Sept.–Dec. 2017
- *Applied Stochastic Processes* University of Science and Technology of China, Sept. 2015–Jan. 2016
- *Linear Algebra* University of Science and Technology of China, Mar.–July 2015

## Talks

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- *Experimentation on Endogenous Bipartite Graphs* CODE@MIT, Oct. 2024
- *Total Variation Floodgate for Variable Importance Inference in Classification* ICML, July 2024
- *A Power Analysis of the Conditional Randomization Test and Knockoffs* Bernoulli-IMS One World Symposium, Aug. 2020
- *Stratification and Optimal Resampling for Sequential Monte Carlo* Joint Statistical Meetings, Aug. 2020
- *Metropolized Knockoff Sampling* Dempster Prize Colloquium, Nov. 2019
- *Metropolized Knockoff Sampling* Joint Statistical Meetings, July 2019
- *Metropolized Knockoff Sampling* New England Statistics Symposium, May 2019
- *Challenges in High-Dimensional Variable Selection* Models, Inference & Algorithms (MIA) Seminar at the Broad Institute, Dec. 2018

## Selected Awards

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- **Arthur P. Dempster Award (Top 1 in Harvard Statistics)**, Department of Statistics, Harvard University (2019)
- **National Scholarship (Top 1% nationwide)**, Chinese Ministry of Education (2013, 2014, 2015)
- **CSST Scholarship (Top 15% Chinese and Japanese applicants)**, UCLA (2015)
- **Outstanding New Student Award (Top 1 in the Special Class for the Gifted Young)**, USTC Alumni Foundation (2012)
- **China Undergraduate Mathematical Competition, Nationwide, 7<sup>th</sup> place** (2014)