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Yao Zheng

May 2022

EDUCATION

Ph.D. in Statistics, University of Hong Kong, *Aug 2017. Advisors: Wai Keung Li & Guodong Li.*

B.Sc. (First-class honours) in Actuarial Science, University of Hong Kong, *Aug 2013*.

APPOINTMENTS

Assistant Professor, Department of Statistics, University of Connecticut, *Aug 2019–*.

Post-doc Fellow and Visiting Assistant Professor, Department of Statistics and School of Industrial Engineering, Purdue University, *Aug 2017–Aug 2019. Primary advisor: Guang Cheng.*

RESEARCH INTERESTS

Time series analysis, High-dimensional statistics, Econometrics, Statistical learning.

PUBLICATIONS AND MANUSCRIPTS

(*Co-first author*[*]*; corresponding author*[†])

[1] Wang, D., **Zheng, Y.**[†] and Li, G. (2022). High-dimensional low-rank tensor autoregressive time series modeling. Under revision for *Journal of Econometrics*.

[2] **Zheng, Y.**, Wu, J. and Li, G. (2021) Least absolute deviations estimation for nonstationary vector autoregressive time series models with pure unit roots. *Statistics and Its Interface*, accepted.

[3] Wang, D., **Zheng, Y.**, Lian, H. and Li, G. (2021). High-dimensional vector autoregressive time series modeling via tensor decomposition. *Journal of the American Statistical Association*, accepted. doi: 10.1080/01621459.2020.1855183.

[4] **Zheng, Y.** and Cheng, G. (2021). Finite time analysis of vector autoregressive models under linear restrictions. *Biometrika*, **108**, 469–489.

[5] **Zheng, Y.**, Zhu, Q., Li, G. and Xiao, Z. (2018). Hybrid quantile regression estimation for time series models with conditional heteroscedasticity. *Journal of the Royal Statistical Society: Series B*, **80**, 975–993.

[6] Zhu, Q., **Zheng, Y.**[*,†] and Li, G. (2018). Linear double autoregression. *Journal of Econometrics*, **207**, 162–174.

[7] **Zheng, Y.**, Li, W.K. and Li, G. (2018). A robust goodness-of-fit test for generalized autoregressive conditional heteroscedastic models. *Biometrika*, **105**, 73–89.

[8] **Zheng, Y.**, Li, Y., Li, W.K. and Li, G. (2016). Diagnostic checking for Weibull autoregressive conditional duration models. In: Li, W.K., Stanford, D.A., Yu, H. (editors): *Advances in Time Series Methods and Applications: the A. Ian McLeod Festschrift*. Springer-Verlag, New York.

[9] **Zheng, Y.**, Li, Y. and Li, G. (2016). On Fréchet autoregressive conditional duration models, *Journal of Statistical Planning and Inference*, **175**, 51–66.

HONORS AND AWARDS

– Elected Member of the International Statistical Institute (ISI), *Since 2022*.

– Institute of Mathematical Statistics (IMS) New Researcher Travel Award, *2022*.

– Excellence in Teaching Recognition, University of Connecticut, *Fall 2019*.

– University of Hong Kong:

  - Best Teaching Assistant Award, *Fall 2013, Fall 2014, Fall 2016 & Spring 2017*.
  - University Postgraduate Scholarship, *2013–2017*.
  - University Undergraduate Research Fellowship & Excellent Poster Presentation Award, *2012*.
  - Statistics & Actuarial Science Scholarship, *2011*.
  - C.V. Starr Scholarship for Exchange Study, *2010*.
  - University Summer Research Fellowship & Best Poster Presentation Award, *2010*.

PRESENTATIONS

Invited Conference Talks

1. The 5th International Conference on Econometrics & Statistics, Ryukoku University, Kyoto, Japan, *Jun 2022* (online).

2. The 35th New England Statistics Symposium, University of Connecticut, *May 2022*.

3. The 14th International Conference of the ERCIM WG on Computational and Methodological Statistics (CMStatistics 2021), King's College London, *Dec 2021* (online).

4. The 34th New England Statistics Symposium, University of Rhode Island, *Oct 2021* (online).

5. International Virtual Conference on Advanced Statistical Techniques in Business and Industry: A Regional Virtual Conference of International Society for Business and Industrial Statistics (ISBIS), *Dec 2020*.

6. The 33rd New England Statistics Symposium, University of Connecticut, *May 2019*.

7. The 1st International Conference on Econometrics & Statistics, HKUST, Hong Kong, *Jun 2017*.

8. The 6th International IMS-FIPS Workshop, University of Alberta, Canada, *Jul 2016*.

Selected Invited Departmental Seminars

9. SUNY Binghamton University, Department of Mathematics and Statistics, *May 2022* (online).

10. Shanghai University of Finance and Economics, School of Statistics and Management, *Dec 2021* (online).

11. University of Maryland, Department of Mathematics, *Sep 2020* (online).

12. University of Missouri, Department of Statistics, *Sep 2020* (online).

13. University of Connecticut, Department of Economics, *Sep 2020* (online).

14. Boston College, Department of Economics, *Dec 2019*.

15. Indiana University-Purdue University Indianapolis, Department of Mathematics, *Oct 2018*.

16. University of Alberta, Department of Mathematical & Statistical Sciences, *Feb 2017*.

PROFESSIONAL ACTIVITIES AND SERVICES

Professional Memberships

- Elected member, International Statistical Institute
- Member, Institute of Mathematical Statistics
- Member, American Statistical Association
- Secretary/Treasurer, Business and Economic Statistics Section, American Statistical Association, elected for 2023-2024
- Member, New England Statistical Society

Referee Service

- *Annals of Statistics* (×3)
- *Canadian Journal of Statistics*
- *Communications in Statistics-Simulation and Computation*
- *Computational Statistics* (×2)
- *Economics Letters*
- *JMIR Public Health and Surveillance*
- *Journal of Business & Economic Statistics*
- *Journal of Data Science*
- *Journal of Econometrics*
- *Journal of Multivariate Analysis*
- *Journal of Statistical Computation and Simulation*
- *Journal of the American Statistical Association* (×3)
- *Journal of the Korean Statistical Society*
- *Journal of Time Series Analysis* (×2)
- *Open Health*
- *Statistical Analysis and Data Mining*
- *Statistica Sinica* (×4)
- *Quantitative Finance*

Conference Service

- Organizer, invited session on "Modern Statistical Learning Methods for Dynamic Models." 2022 Joint Statistical Meetings, Business and Economic Statistics Section.
- Chair, Student Poster Committee. The 35th New England Statistics Symposium, University of Connecticut, *May 2022*.
- Member, Student Paper Committee and Student Poster Committee. The 34th New England Statistics Symposium, University of Rhode Island, *Oct 2021*.
- Organizer, invited session on "New Advances in High-dimensional Time Series Analysis." The International Chinese Statistical Association (ICSA) Applied Statistics Symposium, *Sep 2021*.
- Organizer, invited session on "New Advances in Time Series Analysis." The 63rd International Statistical Institute (ISI) World Statistics Congress 2021, *Jul 2021*.
- Organizing committee. The Pfizer/ASA/UConn Distinguished Statistician Series, *Since 2020*.
- Organizer, invited session on "High Dimensional Dependent Data Analysis." The 33rd New England Statistics Symposium, University of Connecticut, *May 2019*.

Department Service

- Member, Committee on Colloquium, *2019–*.
- Member, Committee on the Pfizer/ASA/UConn Distinguished Statisticians Series, *2019–*.
- Member, Committee on Alumni and Friends Receptions at JSM or other major conferences, *2019–*.
- Member, Committee on Makuch Distinguished Lecture Series, *2019–*.
- Member, Committee on Library/Tech Reports, *2019–*.

TEACHING

University of Connecticut:

- STAT 3675Q Statistical Computing (4 cr., undergraduate level; *Spring 2022*).
- STAT 4825/5825 Applied Time Series (3 cr., undergraduate and graduate levels; *Fall 2021*).
- STAT/BIST 5515 Design of Experiments (3 cr., graduate level; *Fall 2019–2021*).
- STAT/BIST 5815 Longitudinal Data Analysis (3 cr., graduate level; *Spring 2020 & 2021*).

Purdue University:

- STAT 511 Statistical Methods (3 cr., undergraduate level; *Spring & Summer 2019*).