Yang Long

long.y@yahoo.com 202-468-4180 ylong-chn.github.io

EDUCATION

PhD in Statistical Science, George Mason University, *Fairfax, VA* Exp. Aug 2025
- *Co-advisors:* Drs. David Kepplinger and Lily Wang
- *Topic:* Robust parametric and non-parametric methods for linear regression and imaging data

MS in Statistics, CUNY–Baruch College, *New York, NY* May 2019

MS in Finance, University of Rochester, *Rochester, NY* Dec 2015

BEcon in Finance, Zhongnan University of Economics and Law, *Wuhan, China* Jun 2014

PUBLICATIONS

Published

1. Z. Li, S. Bruce, C.J. Wutzke, and **Y. Long**, "Conditional adaptive Bayesian spectral analysis of replicated multivariate time series," *Statistics in Medicine*, vol. 40, pp. 1989 – 2005, 2021.
2. D. Feldman*, S. Gross*, and **Y. Long***, "Gender competitiveness and predictability, and prize money in Grand Slam tennis tournaments," *Quarterly Journal of Finance*, vol. 10, No. 2, 2020. (* denotes equal contribution)

Working Paper

1. **Y. Long**, G. Cao, D. Kepplinger, and L. Wang, "Robust learning and inference for mean functions in functional data analysis of imaging data," In preparation, 2024
2. **Y. Long** and D. Kepplinger, "Illuminant spectrum estimation and inference to study animal coloration from multispectral camera images," In preparation, 2024

PRESENTATIONS AND ACTIVITIES

1. **Contributed Talk,** Joint Statistical Meetings, *Portland, OR* Aug 2024
   Illuminant spectrum estimation to study animal coloration from multispectral camera images
2. **Contributed Talk,** ICORS meets DSSV 2024, *Fairfax, VA* Jul 2024
   Robust learning and inference for mean functions in functional data analysis of imaging data
3. **Poster,** The Conference on Evolving Statistical Data Science, *Fairfax, VA* Mar 2023
   Accelerated Algorithms for Elastic Net S-Estimators

ACADEMIC EXPERIENCE

Graduate Research Assistant, George Mason University, *Farifax, VA* Aug 2021 – Present
- Develop robust mean function estimation and inference methods for functional data analysis of biomedical images
- Build efficient non-convex optimization algorithms for computing robust penalized elastic-net estimators
- Model colors perceived by nonhuman animals using multi-spectral camera images and constrained spline methods

Graduate Teaching Assistant, George Mason University, *Farifax, VA* Jan 2021 – May 2021
- Performed teaching assistant duties for STAT 250 (Undergraduate Introductory Statistics I)

Graduate Assistant, Statistical Consulting Laboratory, Baruch College, *New York, NY* Aug 2017 – May 2019
- Collaborated with business school professors on statistical methodology and application projects

- Consulted business school faculty and graduate students about data visualization and statistical software
- Performed teaching assistant duties for STA 9719 (Graduate Statistical Inference), STA 2000, and STA 3154 (Undergraduate Business Statistics I & II)

PROFESSIONAL EXPERIENCE

Summer Associate (Data Scientist), Navy Federal Credit Union, *Vienna, VA* May 2024 – Aug 2024

Enhanced credit card probability of default logistic regression models for the CECL quantitative modeling team

- Developed data-driven methods for selecting macroeconomic variables, aligning with model validation standards
- Incorporated pandemic-era data, addressed artificially reduced default rates, and improved back-testing results
- Presented enhancements to Lending Analytics colleagues and executives, providing actionable recommendations

Quantitative Analyst Intern, Truist Bank, *Charlotte, NC* Jun 2023 – Aug 2023

Developed machine learning framework with SAS and Python for suspicious transaction monitoring

- Automated data preparation procedures including sampling, cleaning, feature engineering, and exploratory analysis
- Trained tree-based models to predict suspicious activity reports with controlled false positive rates and conducted post-hoc explainability analysis to align model outcomes with business objectives

Quantitative Research Associate, Terrapin Asset Management, LLC, *New York, NY* Oct 2015 – Jul 2017

Performed empirical data analysis on hedge fund activism to validate and enhance a new hedge fund strategy

- Back-tested cumulative abnormal returns generated by equity positions of hedge fund activists
- Visualized and communicated findings with portfolio managers to support trading decisions

SERVICES

Volunteer

- ICORS meets DSSV 2024, *Fairfax, VA* Jul 2024
- IMS Meeting of New Researchers in Statistics and Probability, *Fairfax, VA* Aug 2022
- SC21 (ACM/IEEE Supercomputing Conference), *St. Louis, MO* Nov 2021

Journal Referee

- TEST

University

- **Vice President of Academics** Jun 2021 – Aug 2023
  Statistics Graduate Student Association (SGSA) of George Mason University
- **PhD Representative for Department of Statistics** Aug 2021 – May 2023
  Graduate and Professional Student Association (GAPSA) of George Mason University

HONORS AND AWARDS

- **R. Clifton Bailey Travel Awards,** Department of Statistics, George Mason University Aug 2024
- **Graduate Student Travel Fund,** George Mason University Jul 2024
- **Timothy Miller Richman Memorial Scholarship,** Baruch College Jan 2019
- **Merit-Based Scholarship,** Simon Business School, University of Rochester Jul 2014