

YUEXI WANG

The University of Chicago
Booth School of Business
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EDUCATION

University of Chicago Booth School of Business Ph.D. in Econometrics and Statistics	<i>2018-Present</i>
University of Chicago M.S. in Statistics	<i>2016-2018</i>
Zhejiang University , Hangzhou, China B.S. in Mathematics and Applied Mathematics (with honors)	<i>2012-2016</i>

RESEARCH INTERESTS

Bayesian Statistics, Machine Learning, Tree Ensembles, Network Science

WORK IN PROGRESS

Deep Particle Filter, with *Jingyu He and Nick Polson*

PAPERS

[Uncertainty Quantification for Sparse Deep Learning](#)
Wang, Y. and Rockova, V.
Artificial Intelligence and Statistics (2020)

[Scalable Data Augmentation for Deep Learning](#)
Wang, Y., Polson, N. G., and Sokolov, V. O. (2019)

[Variable Selection with ABC Bayesian Forests](#)
Liu, Y., Rockova, V., and **Wang, Y.**
Journal of the Royal Statistical Association (Series B) (Revision Invited)

[Sparse Regularization in Marketing and Economics](#)
Feng, G., Polson, N., **Wang, Y.**, and Xu, J. (2018)

AWARDS

Ph.D. Program Fellowship, The University of Chicago Booth School of Business.	<i>2018 - Present</i>
Winner of Citadel's Chicago Datathon.	<i>May, 2017</i>
Overseas Research Fellowship, Zhejiang University	<i>2015-2016</i>

TEACHING ASSISTANTSHIPS

Big Data (MBA elective)	<i>2019, 2020</i>
Business Statistics (MBA elective)	<i>2019, 2020</i>

SOFTWARE

[alphanorm](#). R package for alpha-norm regularization linear model.

SKILLS

R, Python, Matlab, C.

Also experience with big data processing (Scala, Hadoop, Spark, Hive sql).

REFERENCES

Nicholas G. Polson

Robert Law, Jr. Professor of Econometrics
and Statistics
University of Chicago
Booth School of Business
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Veronika Ročková

Assistant Professor of Econometrics and Statistics
and James S. Kemper Foundation Faculty Scholar
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Ruey S. Tsay

H.G.B. Alexander Professor of Econometrics
and Statistics
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EXPERIENCE

Decision Science, Conversant Media

June 2020 - Sep 2020

Data Science Intern

- Conduct performance testing for current pipeline and built customized deep learning model and online model for a specific clients.

Research Computing Center, University of Chicago

Jan 2017 - Aug 2017

Student Computational Research Support

- Helped a twitter text-mining project for the social science department. By applying modified Naïve Bayes classification, we achieved an average of 80% accuracy in classifying gang-related tweets and matched their frequencies with crime activities provided by the police department.

Channing Division of Network Medicine, Harvard Medical School

Oct 2015 - June 2016

Research Assistant, advised by Prof. Yang-Yu Liu

- Built computational models for statistical epistasis network and sphingolipid metabolomic network.

SELECTED COURSEWORK

Statistics

High Dimensional Statistics 1 & 2, Bayesian Nonparametrics, Bayesian Statistics, Topics in Selective Inference, Advanced Statistical Inference 2, Fundamentals of Deep Learning, Time Dependent Data.

Economics

Price Theory 2 & 3, Theory of Income 1, Applied & Advanced Econometrics, Advanced Industrial Organization 1, Topics Information Economics.

Marketing

Foundations of Advanced Quantitative Marketing, Advanced Quantitative Marketing, Applied Bayesian Econometrics

Curriculum Vitae Yuexi Wang

Last updated on September 22, 2020