

# YUEXI WANG

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## EDUCATION

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

## RESEARCH INTERESTS

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Bayesian Statistics, Machine Learning, Tree Ensembles, Network Science

## WORK IN PROGRESS

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

## PAPERS

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[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

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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

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

## SOFTWARE

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

## SKILLS

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R, Python, Matlab, C.

## REFERENCES

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### 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

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and Statistics  
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## EXPERIENCE

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### Research Computing Center, University of Chicago

*Jan 2017 - August 2017*

*Student Computational Research Support*

- Helped a twitter text data project from 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

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### 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