Zheye Yuan*

Pennsylvania State University
Department of Statistics
325 Thomas Building, University Park, PA 16802

ztyh0121@gmail.com or zxy124@psu.edu
personal.psu.edu/zxy124
+1 (814) 883-6639

Education

Pennsylvania State University, University Park, Ph.D., Statistics, expected May 2019,
Advisor: Bing Li, GPA: 3.96/4.00

Hitotsubashi University, Kunitachi, B.A., Economics, 2014,
Advisors: Naoyuki Ishimura, Kenta Kobayashi, GPA: 3.94/4.00

University of California, Berkeley, Exchange, Mathematics, 2013
GPA: 3.814/4.00

Work & Service Experience

Intern, *Research & Development, Ford Global Data Insights & Analytics*, Summer 2018
Clustered car nameplates using hierarchical clustering and Poincaré embedding.

Intern, *Nomura Research Institute*, Summer 2013
Analyzed interface & data storage optimization for portable device used by insurance sales person.

Consultant, *Statistical Consulting Center, Pennsylvania State University*, 2015
Provided statistical consulting for graduate students from other departments.

ASA Datafest *Volunteer*, Department of Statistics, Pennsylvania State University, 2017

Dorm Management *Volunteer*, International Students Dormitory Association of Kodaira, 2012

Awards, Scholarships & Certification

Best Poster Award, Penn State Statistics 50th Anniversary Conference, May 2018
Graduate Assistanship, Department of Statistics, Pennsylvania State University, 2014 to present
Graded Ph.D. level and taught Junior and Senior level courses.
Excellent Academic Achievement, Department of Economics, Hitotsubashi University, 2012
Japan Student Services Organization Scholarship, for exchange to UC Berkeley, 2013
Actuarial Exam P, 11/17/2011, ID: 82124
Actuarial Exam FM, 4/9/2012, ID: 66205

Research

Sufficient Dimension Reduction, Functional Data Analysis, Support Vector Machines, Neural Networks, Graph Embedding, Poincaré Embedding, Reproducing Kernel Hilber Space

Practical Experiences

Semiparametric Copula Estimation, Quantile Regression, Non-stationary Time Series Analysis Estimation, Discrete Cosine Transform Portfolio Construction, Linear & Quadratic Programming, Numerical Calculation of Derivative Prices, Substitute Charge Method, Finite Element Method, Reinforcement Learning, Gradient Boosting

Notable Coursework

Statistical Computing, High Dimensional Modelling & Applications, Nonparametric Methods
Stochastic Processes & Monte Carlo Methods, Categorical Data, Regression Models, Theory of Statistics, Asymptotic Tools, Probability Theory, Linear Models, Design and Analysis of Experiments
Statistical Inference, Multivariate Analysis

Languages

`python` (used in internship and research)
`julia`, `r` (used in research)
`c`, `c++`, `matlab` (previously used in research)
LaTeX, `html`, `css`, `git`, experience with `UNIX` (used daily)
`sql` (have some experience)
Japanese > English > Chinese > French > Spanish

*Dual citizenship. *Tetsuya Hara* is on Japanese documents. *Zheye Yuan* is on American documents.