

Zheye Yuan (*Tetsuya Hara*)¹

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	<i>Pennsylvania State University, University Park</i> Ph.D., Statistics, expected May 2019 Advisor: B. Li, GPA: 3.96/4	Practical Experiences & Projects	Semiparametric Copula Estimation Quantile Regression Non-stationary Time Series Analysis Discrete Cosine Transform Portfolio Construction Linear & Quadratic Programming Numerical Calculation of Derivative Prices Substitute Charge Method Finite Element Method
	<i>Hitotsubashi University</i> B.A., Economics, 2014 Advisors: N. Ishimura, K. Kobayashi, GPA: 3.94/4		
	<i>University of California, Berkeley</i> Exchange, Mathematics, 2013 GPA: 3.814/4		
Work Experience	<i>Intern, Research & Development, Ford GDI&A</i> Clustering car nameplates using Poincaré Embedding Summer 2018	Relevant Coursework	Probability Theory Stochastic Processes & Monte Carlo Methods Theory of Statistics Statistical Computing Linear Models Asymptotic Tools Statistical Inference Multivariate Analysis Functional Data Analysis High Dim. Modelling & Applications Categorical Data Design & Analysis of Experiments Regression Models Nonparametric Methods
	<i>Intern, Nomura Research Institute</i> Analyzed interface & data storage optimization for portable device used by insurance sales person. Summer 2013		
	<i>Statistical Consulting Center, Pennsylvania State University</i> Provided statistical consulting for graduate students from other departments. 2015		
Awards & Scholarships	Best Poster Award Penn State Statistics, 50th Anniversary Conference May 2018	Other Education Background	Financial Engineering Actuarial Science Mathematics Economics
	<i>Graduate Assistanship</i> Department of Statistics, Pennsylvania State University, 2014 to present	Teaching	Applied Time Series Analysis (Senior Level) Experimental Methods (Junior Level) etc.
	<i>Excellent Academic Achievement</i> Department of Economics, Hitotsubashi University, 2012	Grading	Theory of Statistics II (Graduate Level) Theory of Statistics I (Graduate Level) Analysis of Variance Intro. to Prob. Theory Intro. to Prob. & Stochastic Processes for Engr. Intro. to Mathematical Statistics Applied Statistics Applied Data Mining (Graduate Level) etc.
Service & Membership	<i>Japan Student Services Organization Scholarship</i> For exchange to UC Berkeley, 2013	Programming	Python & its libraries Julia R & its libraries C & C++ Matlab & it's open source versions LaTeX, HTML, CSS, SQL, Git Experience with UNIX
	<i>ASA Datafest Volunteer</i> Department of Statistics, Pennsylvania State University, 2017	Certification	Actuarial Exam P, 11/17/2011, ID: 82124 Actuarial Exam FM, 4/9/2012, ID: 66205
	<i>Dorm Management Volunteer</i> Int. Students Dorm. Assoc. of Kodaira, 2012	Languages	Japanese (native) English (native) Chinese (fluent) French (basic) Spanish (basic)
Research	Dimension Reduction Functional Data Analysis Support Vector Machines Neural Networks Graph Embedding Reproducing Kernel Hilber Space		

¹Dual citizenship. *Tetsuya Hara* on Japanese documents. *Zheye Yuan* on American documents (used in graduate school).