

Xi Chen

Curriculum Vitae

IOMS Dept., NYU Stern School of Business
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Updated on January 5, 2019

PROFESSIONAL EXPERIENCE

- 09/2014– present **New York University, Stern School of Business, Department of Information, Operations, and Management Sciences (IOMS).**
Tenure-track Assistant Professor
- 05/2017– present **New York University, Courant Institute of Mathematical Sciences.**
Affiliated Faculty
- 09/2014– present **New York University, Center for Data Science.**
Affiliated Faculty
- 08/2013– 08/2014 **UC Berkeley, Department of Statistics and Department of EECS.**
Postdoctoral Research Scientist under Prof. Michael I. Jordan

EDUCATION

- 2008–2013 **Carnegie Mellon University, School of Computer Science.**
Ph.D. in Machine Learning Department
— Thesis: Learning with Sparsity: Structures, Optimization and Applications
— Committee: Jaime Carbonell (Chair), Tom Mitchell, Larry Wasserman, Robert Tibshirani (Stanford)
- 2007–2009 **Carnegie Mellon University, Tepper School of Business.**
Master of Science in Operations Research
— Algorithms, Combinatorics and Optimization (ACO) Program
— Research Advisor: Prof. Manuel Blum
- 2002–2007 **Xi'an Jiaotong University (XJTU).**
BSc(Eng) in Computer Science
Special Class for the Gifted Young of China (Five year program intended for talented youths below 15 years old)

JOURNAL PUBLICATIONS

STATISTICAL INFERENCE AND STATISTICAL LEARNING

- [1] **Xi Chen**, Jason D. Lee, Xin T. Tong, and Yichen Zhang. [Statistical Inference for Model Parameters in Stochastic Gradient Descent](#). *Annals of Statistics (to appear)*, 2019.
- [2] **Xi Chen**, Weidong Liu, and Yichen Zhang. [Quantile Regression under Memory Constraint](#). *Annals of Statistics (to appear)*, 2019.

- [3] **Xi Chen**, Qihang Lin, and Bodhisattva Sen. [On Degrees of Freedom of Projection Estimators with Applications to Multivariate Shape Restricted Regression](#). *Journal of American Statistical Association Theory and Methods (to appear)*, 2019.
- [4] **Xi Chen** and Weidong Liu. [Graph Estimation for Matrix-variate Gaussian Data](#). *Statistica Sinica*, 29, 479–504, 2019.
- [5] **Xi Chen** and Weidong Liu. [Testing Independence with High-dimensional Correlated Samples](#). *Annals of Statistics*, 46(2), 866–894, 2018.
- [6] **Xi Chen**, Sivakanth Gopi, Jieming Mao, and Jon Schneider. [Optimal Instance Adaptive Algorithm for the Top- \$K\$ Ranking Problem](#). *IEEE Transactions on Information Theory*, 64(9), 6139–6160, 2018.
- [7] **Xi Chen**, Adityanand Guntuboyina, and Yuchen Zhang. [A note on the approximate admissibility of regularized estimators in the Gaussian sequence model](#). *Electronic Journal of Statistics*, 11(2): 4746–4768, 2017.
- [8] **Xi Chen**, Adityanand Guntuboyina, and Yuchen Zhang. [On Bayes Risk Lower Bounds](#). *Journal of Machine Learning Research*, 17(219): 1–58, 2016.
- [9] **Xi Chen**, Kevin Jiao, and Qihang Lin. [Bayesian Decision Process for Cost-Efficient Dynamic Ranking via Crowdsourcing](#). *Journal of Machine Learning Research*, 17(217): 1–40, 2016.
- [10] Yuchen Zhang, **Xi Chen**, Dengyong Zhou, and Michael I. Jordan. [Spectral Methods Meet EM: A Provably Optimal Algorithm for Crowdsourcing](#). *Journal of Machine Learning Research*, 17(102): 1–44, 2016.
- [11] **Xi Chen**, Qihang Lin, and Dengyong Zhou. [Statistical Decision Making for Optimal Budget Allocation in Crowd Labeling](#). *Journal of Machine Learning Research*, 16: 1–46, 2015.
- [12] **Xi Chen**, Qihang Lin, Seyoung Kim, Jaime Carbonell, and Eric P. Xing. [Smoothing Proximal Gradient Method for General Structured Sparse Regression](#). *Annals of Applied Statistics*, 6(2): 719–752, 2012
- [13] **Xi Chen** and Han Liu. [An Efficient Optimization Algorithm for Structured Sparse CCA with Applications to eQTL Mapping](#). *Statistics in Biosciences*, 4(1): 3–26, 2012

OPERATIONS RESEARCH/MANAGEMENT AND MACHINE LEARNING

- [14] **Xi Chen**, Yining Wang, and Yuxiang Wang. [Non-stationary Stochastic Optimization under \$L_{p,q}\$ -Variation Measures](#). *Operations Research (to appear)*, 2019.
- [15] **Xi Chen**, Tengyu Ma, Jiawei Zhang, and Yuan Zhou. [Optimal Design of Process Flexibility for General Production Systems](#). *Operations Research (to appear)*, 2018.
- [16] **Xi Chen** and Yining Wang. [A Note on Tight Lower Bound for MNL-Bandit Assortment Selection Models](#). *Operations Research Letters*, 46(5), 534–537, 2018.
- [17] **Xi Chen**, Jiawei Zhang, and Yuan Zhou. [Optimal Sparse Designs for Process Flexibility via Probabilistic Expanders](#). *Operations Research*, 63(5): 1159–1176, 2015

- [18] Qihang Lin, **Xi Chen**, and Javier Peña. [A Trade Execution Model Under a Composite Dynamic Coherent Risk Measure](#). *Operations Research Letters*, 43(1): 52–58 2015
- [19] Qihang Lin, **Xi Chen**, and Javier Peña. [A Smoothing Stochastic Gradient Method for Composite Optimization](#). *Optimization Methods and Software*, 29(6): 1281–1301, 2014
- [20] Qihang Lin, **Xi Chen**, and Javier Peña. [A Sparsity Preserving Stochastic Gradient Method for Composite Optimization](#). *Computational Optimization and Applications*, 58(2): 455–482, 2014

MANUSCRIPTS UNDER REVIEW

STATISTICAL INFERENCE AND STATISTICAL LEARNING

- [21] **Xi Chen**, Weidong Liu, and Yichen Zhang. [First-order Newton-type Estimator for Distributed Estimation and Inference](#). *Submitted*.
- [22] Xiaozhou Wang, Zhuoyi Yang, **Xi Chen**, and Weidong Liu. [Distributed Inference for Linear Support Vector Machine](#). *Submitted*.
- [23] **Xi Chen** and Wen-Xin Zhou. [Robust Inference via Multiplier Bootstrap](#). *Submitted*.
- [24] **Xi Chen**, Victor Chernozhukov, Iván Fernández-Val, Scott Kostyshka, and Ye Luo. [Shape-Enforcing Operators for Point and Interval Estimators](#). *arXiv preprint arXiv:1809.01038, Submitted*.
- [25] **Xi Chen**, Yunxiao Chen, Xiaou Li. [Asymptotically Optimal Sequential Design for Rank Aggregation](#). *arXiv preprint arXiv:1710.06056, Submitted*.
- [26] Xiaou Li, Yunxiao Chen, **Xi Chen**, Jingchen Liu, and Zhiliang Ying. [Optimal Stopping and Worker Selection in Crowdsourcing: an Adaptive Sequential Probability Ratio Test Framework](#). *arXiv preprint arXiv:1708.08374, Submitted*.

OPERATIONS RESEARCH/MANAGEMENT AND MACHINE LEARNING

- [27] **Xi Chen**, Yining Wang, and Yuan Zhou. [Dynamic Assortment Optimization with Changing Contextual Information](#). *arXiv preprint arXiv:1810.13069, Submitted*.
- [28] **Xi Chen**, Yining Wang, and Yuan Zhou. [Dynamic Assortment Selection under Nested Logit Models](#). *arXiv preprint arXiv:1806.10410, Submitted*.
- [29] **Xi Chen**, Will Ma, David Simchi-Levi, and Linwei Xin. [Dynamic Recommendation at Checkout under Inventory Constraint](#). *Submitted*.
 - The 2017 CSAMSE Annual Conference Best Paper Award (first prize)
- [30] **Xi Chen**, Zachary Owen, Clark Pixton and David Simchi-Levi. [A Statistical Learning Approach to Personalization in Revenue Management](#). *Submitted*.
- [31] **Xi Chen**, Qihang Lin and Zizhuo Wang. [Comparison-Based Algorithms for One-Dimensional Stochastic Convex Optimization](#). *Submitted*.
- [32] Rui Gao, **Xi Chen**, and Anton J. Kleywegt. [Wasserstein Distributional Robustness and Regularization in Statistical Learning](#). *arXiv preprint arXiv:1712.06050, Submitted*.

◦ Winner in INFORMS Data Mining Best Paper Award 2017.

- [33] **Xi Chen**, Bo Jiang, Tianyi Lin, and Shuzhong Zhang. [On Adaptive Cubic Regularized Newton's Methods for Convex Optimization via Random Sampling](#). *arXiv preprint arXiv:1802.05426*, Submitted.
- [34] **Xi Chen**, Simai He, Bo Jiang, Christopher Thomas Ryan, and Teng Zhang. [The discrete moment problem with nonconvex shape constraints](#). *arXiv preprint arXiv:1708.02079*, Submitted.

REFEREED PROCEEDING PAPERS

- [35] Yining Wang, **Xi Chen**, and Yuan Zhou. [Near-Optimal Policies for Dynamic Multinomial Logit Assortment Selection Models](#). In *Proceedings of the Advances in Neural Information Processing Systems (NeurIPS)*, 2018. (21% acceptance rate)
- [36] **Xi Chen**, Yuanzhi Li, and Jieming Mao. [A Nearly Instance Optimal Algorithm for Top-k Ranking under the Multinomial Logit Model](#). In *Proceedings of the ACM-SIAM Symposium on Discrete Algorithms (SODA)*, 2018. (33% acceptance rate)
- [37] Qianqian Hu, Jiechao Xiong, **Xi Chen**, Qiming Huang, and Yuan Yao. [HodgeRank with Information Maximization for Crowdsourced Pairwise Ranking Aggregation](#). *Proceedings of the AAAI Conference on Artificial Intelligence*, 2018. (25% acceptance rate)
- [38] Jiecao Chen, **Xi Chen**, Qin Zhang, and Yuan Zhou. [Adaptive Multiple-Arm Identification](#). In *Proceedings of the International Conference on Machine Learning (ICML)*, 2017. (25% acceptance rate)
- [39] **Xi Chen**, Sivakanth Gopi, Jieming Mao, and Jon Schneider. [Competitive Analysis of the Top-K Ranking Problem](#). In *Proceedings of the ACM-SIAM Symposium on Discrete Algorithms (SODA)*, 2017. (28% acceptance rate)
- This paper is extended in the IEEE Transactions of Information Theory (journal pub [6]).
- [40] Yasin Abbasi-Yadkori, Peter Bartlett, **Xi Chen**, and Alan Malek. [Large-Scale Markov Decision Problems with KL Control Cost and its Application to Crowdsourcing](#). In *Proceedings of the International Conference on Machine Learning (ICML)*, 2015. (26% acceptance rate)
- [41] Yuchen Zhang, **Xi Chen**, Dengyong Zhou, and Michael I. Jordan. [Spectral Methods meet EM: A Provably Optimal Algorithm for Crowdsourcing](#). In *Proceedings of the Advances in Neural Information Processing Systems (NIPS)*, 2014. (Spotlight: 82/1678 \approx 4.8% acceptance rate)
- This paper is extended in the Journal of Machine Learning Research (journal pub [10]).
- [42] Yuan Zhou, **Xi Chen**, and Jian Li. [Optimal PAC Multiple Arm Identification with Applications to Crowdsourcing](#). In *Proceedings of the International Conference on Machine Learning (ICML)*, 2014. (22% acceptance rate)
- [43] Chong Wang, **Xi Chen**, Alex Smola, and Eric Xing. [Variance Reduction for Stochastic Gradient Optimization](#). In *Proceedings of the Advances in Neural Information Processing Systems (NIPS)*, 2013. (25% acceptance rate)

- [44] **Xi Chen**, Qihang Lin, and Dengyong Zhou. [Optimistic Knowledge Gradient Policy for Optimal Budget Allocation in Crowdsourcing](#). In *Proceedings of the International Conference on Machine Learning (ICML)*, 2013. (24% acceptance rate)
 - This paper is extended in the Journal of Machine Learning Research (journal pub [11]).
- [45] **Xi Chen**, Paul N. Bennett, Kevyn Collins-Thompson, and Eric Horvitz. [Pairwise Ranking Aggregation in a Crowdsourced Setting](#). In *Proceedings of the International Conference on Web Search and Data Mining (WSDM)*, 2013. (19% acceptance rate)
- [46] **Xi Chen**, Qihang Lin, and Javier Peña. [Optimal Regularized Dual Averaging Methods for Stochastic Optimization](#). In *Proceedings of the Advances in Neural Information Processing Systems (NIPS)*, 2012. (25% acceptance rate)
- [47] **Xi Chen**, Han Liu, and Jaime Carbonell. [Structured Sparse Canonical Correlation Analysis](#). In *Proceedings of the International Conference on Artificial Intelligence and Statistics (AISTATS)*, 2012. (Oral: 26/400 \approx 6% acceptance rate)
- [48] Junming Yin, **Xi Chen**, and Eric P. Xing. [Group Sparse Additive Models](#). In *Proceedings of the International Conference on Machine Learning (ICML)*, 2012. (27% acceptance rate)
- [49] **Xi Chen**, Jingrui He, Rick Lawrence, and Jaime Carbonell, [Adaptive Multi-task Sparse Learning with an Application to fMRI Study](#). In *Proceedings of the SIAM International Conference on Data Mining (SDM)*, 2012. (Oral: 53/363 \approx 14% acceptance rate)
- [50] **Xi Chen**, Qihang Lin, Seyoung Kim, Jaime Carbonell, and Eric P. Xing. [Smoothing Proximal Gradient Method for General Structured Sparse Learning](#). In *Proceedings of the Uncertainty in Artificial Intelligence (UAI)*, 2011. (34% acceptance rate)
 - This paper is extended in the Annals of Applied Statistics (journal pub [12]).
- [51] **Xi Chen**, Yanjun Qi, Bing Bai, Qihang Lin, and Jaime Carbonell. [Sparse Latent Semantic Analysis](#). In *Proceedings of the SIAM International Conference on Data Mining (SDM)*, 2011. (25% acceptance rate)
- [52] Xiong Liang, **Xi Chen**, and Jeff Schneider. [Direct Robust Matrix Factorization for Anomaly Detection](#). In *Proceedings of the International Conference on Data Mining (ICDM)*, 2011. (13% acceptance rate)
- [53] Han Liu, **Xi Chen**, John Lafferty, and Larry Wasserman. [Graph-valued Regression](#). In *Proceedings of the Advances in Neural Information Processing Systems (NIPS)*, 2010. (Spotlight: 73/1219 \approx 6% acceptance rate)
- [54] Han Liu and **Xi Chen**. [Multivariate Dyadic Regression Trees for Sparse Learning Problems](#). In *Proceedings of the Advances in Neural Information Processing Systems (NIPS)*, 2010. (24% acceptance rate)
- [55] **Xi Chen**, Bing Bai, Yanjun Qi, Qihang Lin, and Jaime Carbonell. [Learning Preferences using Millions of Parameters by Enforcing Sparsity](#). In *Proceedings of the International Conference on Data Mining (ICDM)*, 2010. (19% acceptance rate)

- [56] **Xi Chen**, Yan Liu, Han Liu, and Jaime Carbonell. [Learning Spatial-Temporal Varying Graphs with Applications to Climate Data Analysis](#). In *Proceedings of the AAAI Conference on Artificial Intelligence*, 2010. (27% acceptance rate)
- [57] Xiong Liang, **Xi Chen**, T.K. Huang, Jeff Schneider, and Jaime Carbonell. [Time-evolving collaborative filtering](#). In *Proceedings of the SIAM International Conference on Data Mining (SDM)*, 2010. (23% acceptance rate)
- [58] Han Liu and **Xi Chen**. [Nonparametric Greedy Algorithms for the Sparse Learning Problem](#). In *Proceedings of the Advances in Neural Information Processing Systems (NIPS)*, 2009. (24% acceptance rate)
- [59] **Xi Chen**, Weike Pan, James Kwok, and Jaime Carbonell. [Accelerated Gradient Method for Multi-Task Sparse Learning Problem](#). In *Proceedings of the International Conference on Data Mining (ICDM)*, 2009. (18% acceptance rate)

BOOK CHAPTER

- [60] Eric P. Xing, Mladen Kolar, Seyoung Kim and **Xi Chen**. High-dimensional Structured Sparse Input-output models, with applications to GWAS. *Practical Applications of Sparse Modeling (Edited by Irina Rish, Guillermo A. Cecchi, Aurelie Lozano and Alexandru Niculescu-Mizil)*, MIT Press, 2014

AWARDS & GRANTS

- 2018 **Bloomberg Data Science Research Award.**
- 2018 **Alibaba Innovation Research Award.**
- 2017 **Forbes 30 Under 30 in Science.**
The Forbes annual list recognizing 30 researchers people in science under the age of 30.
- 2017 **Adobe Data Science Research Award (with Zizhuo Wang).**
- 2017 **The 2017 CSAMSE Annual Conference Best Paper Award (first prize).**
CSAMSE: Chinese Scholars Association for Management Science and Engineering
- 2015 **Google Faculty Research Award.**
- 08/2013 **Simons-Berkeley Research Fellowship.**
- 2011–2012 **IBM PhD Fellowship.**
- 2012 & 2013 **NIPS Travel Award.**
- 07/2011 **Uncertainty in AI (UAI) Travel Award.**

INVITED TALKS

ACADEMIC INSTITUTIONS

- (1) **The University of Hong Kong**, *Faculty of Business and Economics*, 01/2019
- (2) **The University of North Carolina at Chapel Hill**, *Department of Statistics and Operations Research*, 11/2018

- (3) **Texas A&M University**, *Department of Statistics*, 10/2018
- (4) **The Chinese University of Hong Kong, Shenzhen Campus**, *Institute for Data and Decision Analytics*, 05/2018
- (5) **Stanford University**, *Operations Research Seminar, Department of Management Science and Engineering*, 05/2018
- (6) **The University of Chicago**, *Booth School of Business*, 05/2018
- (7) **Cornell University**, *The School of Operations Research and Information Engineering (ORIE)*, 05/2018
- (8) **Rice University**, *Machine Learning Seminar*, 03/2018
- (9) **The University of Chicago**, *Department of Statistics*, 03/2018
- (10) **Carnegie Mellon University**, *Operations Research Seminar, Tepper School of Business*, 01/2018
- (11) **Carnegie Mellon University**, *Statistical Machine Learning Reading Group, Department of Statistics and Department of Machine Learning*, 01/2018
- (12) **University of Wisconsin–Madison**, *Department of Statistics*, 11/2017
- (13) **Massachusetts Institute of Technology**, *Operations Management Seminar, Sloan School of Management*, 11/2017
- (14) **Yale University**, *Department of Statistics and Data Science*, 10/2017
- (15) **University of Minnesota Twin Cities**, *School of Statistics*, 10/2017
- (16) **New York University**, *Center for Data Science, Data Science and Statistics Showcase*, 10/2017
- (17) **Fudan University**, *School of Data Science*, 06/2017
- (18) **Columbia University**, *IEOR-DRO Seminar*, 04/2017
- (19) **University of Southern California**, *Data Sciences and Operations, The Marshall School of Business*, 04/2017
- (20) **Princeton University**, *Guest Lecture for ORF360: Decision Modeling in Business Analytics*, 04/2017
- (21) **University of Pennsylvania**, *Statistics Department, The Wharton School of Business*, 04/2017
- (22) **The University of Texas at Austin**, *Department of Statistics and Data Sciences*, 03/2017
- (23) **University of Michigan-Ann Arbor**, *The Industrial and Operations Engineering Department*, 03/2017
- (24) **New York University**, *Machine Learning Ph.D. Seminar, Courant Institute of Mathematical Sciences*, 02/2017

- (25) **The Hong Kong University of Science and Technology**, *Department of Mathematics*, 01/2017
- (26) **Michigan State University**, *Department of Statistics and Probability*, 11/2016
- (27) **Temple University**, *Department of Statistics, Fox School of Business*, 10/2016
- (28) **New Jersey Institute of Technology**, *Department of Mathematical Sciences*, 10/2016
- (29) **University of Illinois at Urbana–Champaign**, *Department of Industrial and Enterprise Systems Engineering*, 09/2016
- (30) **Fudan University**, *Shanghai Center for Mathematical Sciences*, 01/2016
- (31) **Princeton University**, *Wilks Statistics Seminar*, 11/2015
- (32) **New York University**, *IOMS Colloquium*, 11/2015
- (33) **Columbia University**, *Department of Statistics*, 02/2015
- (34) **Simons Institute for the Theory of Computing**, *UC Berkeley*, 12/2014
- (35) **UC Berkeley**, *Department of Industrial Engineering and Operations Research*, 02/2014
- (36) **Duke University**, *Fuqua School of Business*, 02/2014
- (37) **Stanford University**, *Data Science Seminar*, 01/2014

CONFERENCES

- (38) **Inform's Annual Meeting**, *Phoenix*, 11/2018
- (39) **Institute for Math and its Applications (IMA)**, *Workshop on Data-driven Supply Chain Management*, 10/2018
- (40) **Conference on Statistical Learning and Data Science / Nonparametric Statistics**, *Columbia University*, 06/2018
- (41) **ICSA Applied Statistics Symposium: The New Era of Data Science and Inference**, *New Jersey*, 06/2018
- (42) **Conference on Information Sciences and Systems (CISS)**, *Princeton*, 03/2018
- (43) **International Data-Driven Optimization Workshop (for celebrating Yinyu Ye's 70th birthday)**, *Shanghai*, 12/2017
- (44) **Fudan International Conference on Data Science**, *Shanghai*, 12/2017
- (45) **Inform's Annual Meeting**, *Houston*, 10/2017
- (46) **Joint Statistical Meetings (JSM)**, *Baltimore*, 08/2017
- (47) **International Conference on Econometrics and Statistics (EcoStat)**, *Hongkong*, 06/2017
- (48) **The Third International Conference on Engineering and Computational Mathematics (ECM)**, *Hong Kong*, 05/2017

- (49) **International Workshop on Advanced Topics in Operations Management (Mostly OM)**, *Beijing*, 05/2017
- (50) **The Eighth POMS-HK International Conference**, *Hong Kong*, 01/2017
- (51) **The 10th ICSA International Conference on Global Growth of Modern Statistics in the 21st Century**, *Shanghai*, 12/2016
- (52) **Fudan International Conference on Data Science**, *Shanghai*, 12/2016
- (53) **INFORMS Annual Meeting**, *Nashville*, 11/2016
- (54) **Joint Statistical Meetings (JSM)**, *Chicago*, 08/2016
- (55) **INFORMS Revenue Management and Pricing Section Conference**, *New York*, 06/2016
- (56) **International Chinese Statistical Association (ICSA) Applied Statistical Symposium**, *Atlanta*, 06/2016
- (57) **Conference on Statistical Learning and Data Science**, *University of North Carolina at Chapel Hill*, 06/2016
- (58) **INFORMS Optimization Society Conference**, *Princeton*, 03/2016
- (59) **IMS-China International Conference on Statistics and Probability**, *Kunming*, 07/2015
- (60) **New Researchers Conference on High-Dimensional Statistics in the Age of Big Data**, *Beijing*, 06/2015
- (61) **Allerton Conference**, *Urbana*, 10/2014
- (62) **Manufacturing & Service Operations Management (MSOM) Conference**, *Seattle*, 06/2014
- (63) **INFORMS Annual Meeting**, *Minneapolis*, 10/2013
- (64) **INFORMS Annual Meeting**, *Phoenix*, 10/2012
- (65) **International Conference on Artificial Intelligence and Statistics (AISTATS)**, *La Palma, Canary Islands*, 04/2012
- (66) **Annual Conference on Neural Information Processing Systems (NIPS) Spotlight**, *Vancouver*, 12/2010
- (67) **Joint Statistical Meeting JSM**, *Vancouver*, 08/2010
- (68) **International Conference on Data Mining (ICDM)**, *Miami*, 12/2009

INDUSTRY

- (69) **SF Express**, *China*, 07/2018
- (70) **Alibaba**, *China*, 07/2018
- (71) **Google Research**, *New York*, 09/2017

- (72) **Google Research**, *Mountain View*, 03/2014
- (73) **Microsoft Research**, *New York*, 04/2013
- (74) **Microsoft Research Redmond**, *Machine Learning Seminar*, 10/2012
- (75) **Microsoft Research Redmond**, *Seminar at Context, Learning, and User Experience for Search (CLUES)*, 07/2012
- (76) **Microsoft Research Asia**, *Beijing*, 12/2011
- (77) **NEC Lab America**, , 08/2011
- (78) **IBM Thomas J. Watson Research Center**, , 07/2010

TEACHING EXPERIENCE

- Fall 2018 **Instructor**, *Regression and Forecasting Models (STAT-UB.0003.001)*, New York University, Stern School of Business.
Overall evaluation: 4.7/5.0
- Fall 2018 **Instructor**, *Statistics for Business Control, Regression, and Forecasting Models (STAT-UB.0103.003)*, New York University, Stern School of Business.
Overall evaluation: 4.6/5.0 (The evaluation system changes to 5.0-scale since Fall 2018)
- Spring 2018 **Instructor**, *Statistics for Business Control, Regression, and Forecasting Models (STAT-UB.0103.005)*, New York University, Stern School of Business.
Overall evaluation: 6.5/7.0
- Spring 2018 **Instructor**, *Statistics for Business Control (STAT-UB.0001.001)*, New York University, Stern School of Business.
Overall evaluation: 6.6/7.0
- Fall 2016 **Instructor**, *Statistics for Business Control, Regression, and Forecasting Models (STAT-UB.0103.003)*, New York University, Stern School of Business.
Overall evaluation: 6.2/7.0
- Spring 2016 **Instructor**, *Regression and Forecasting Models (STAT-UB.0003.004)*, New York University, Stern School of Business.
Overall evaluation: 6.3/7.0
- Spring 2016 **Instructor**, *Statistics for Business Control (STAT-UB.0001.001)*, New York University, Stern School of Business.
Overall evaluation: 5.9/7.0
- Fall 2015 **Instructor**, *Statistics for Business Control, Regression, and Forecasting Models (STAT-UB.0103.003)*, New York University, Stern School of Business.
Overall evaluation: 6.0/7.0
- Spring 2015 **Instructor**, *Statistics for Business Control, Regression, and Forecasting Models (STAT-UB.0103.004)*, New York University, Stern School of Business.
Overall evaluation: 6.3/7.0

- Spring 2015 **Instructor**, *Regression and Forecasting Models (STAT-UB.0003.002)*, New York University, Stern School of Business.
Overall evaluation: 6.2/7.0
- Spring 2011 **Teaching Assistant**, *Machine Learning (10701)*, Carnegie Mellon Univ.
Instructor: Tom Mitchell
- Spring 2010 **Teaching Assistant**, *Statistical Machine Learning (10702)*, Carnegie Mellon Univ.
Instructors: John Lafferty and Larry Wasserman

PROFESSIONAL ACTIVITIES

WORKSHOP/SESSION ORGANIZATION

- 2018 **Organizer and Session Chair**, *Bridging Machine Learning and Revenue Management*, INFORMS Annual Meeting.
- 2018 **Organizer and Session Chair**, *Statistical Inference for Distributed Data and Online Streaming Data*, Annual Symposium for ICSA (International Chinese Statistical Association).
- 2017 **Organizer and Session Chair**, *Multi-armed Bandits and Applications to Revenue Management*, INFORMS Annual Meeting.
- 2017 **Organizer and Session Chair**, *Modern Statistical Learning for Ranking and Crowdsourcing*, Joint Statistical Meetings (JSM).
- 2016 **Program Committee**, INFORMS Revenue Management and Pricing Conference.
- 2016 **Organizer and Session Chair**, *Session on Demand Learning with Strategic Customers*, INFORMS Annual Meeting.
- 2016 **Organizer and Session Chair**, *Session on Robust Optimization and Learning*, INFORMS Annual Meeting.
- 2015 **Session Chair**, *Session on Computational Stochastic Dynamic Optimization*, INFORMS Annual Meeting.
- 2014 **Organizer**, *Workshop on Crowdsourcing and Human Computing*, International Conference on Machine Learning (ICML).
- 2013 **Organizer**, *Workshop on Crowdsourcing: Theory, Algorithms and Applications*, Advances in Neural Information Processing Systems (NIPS).
- 2013 **Organizer**, *Workshop on Machine Learning Meets Crowdsourcing*, International Conference on Machine Learning (ICML).

PANEL

- 2018 **Panelist**, *AI and Machine Learning For Business and Society Panel*, Conference of Information Systems and Technology.
- 2016 **Panel Reviewer**, *National Science Foundation (NSF)*, Critical Techniques, Technologies and Methodologies for Advancing Foundations and Applications of Big Data Sciences and Engineering (BIGDATA).

JOURNAL REVIEWER

Annals of Statistics (AOS)
Journal of the American Statistical Association (JASA)
Journal of the Royal Statistical Society: Series B (JRSSB)
Biometrika
Annals of Applied Statistics (AOAS)
Journal of Machine Learning Research (JMLR)
Operations Research (OR)
Management Science (MS)
Production and Operations Management Journal (POMS)
Journal of Artificial Intelligence Research (JAIR)
IEEE Transactions on Information Theory (TIT)
Statistica Sinica
Journal of Computational and Graphical Statistics (JCGS)
Annales de l'Institut Henri Poincaré (AIHP)
Scandinavian Journal of Statistics
Journal of Statistical Software
Bioinformatics
Biostatistics
ACM Transactions on Social Computing (TSC)
IEEE Transactions on Knowledge and Data Engineering (TKDE)
Data Mining and Knowledge Discovery (DAMI)
IEEE Transactions on Pattern Analysis and Machine Intelligence (TPAMI)
IEEE Transactions on Neural Networks and Learning Systems (TNNLS)
IEEE Transactions on Signal Processing (SP)
IEEE Signal Processing Letters (SPL)
Neural Computation
International Journal of Machine Learning and Cybernetics (JMLC)
Applied and Computational Harmonic Analysis (ACHA)

CONFERENCE REVIEWER

Advances in Neural Information Processing Systems (NIPS)
International Conference on Machine Learning (ICML)
International Conference on Artificial Intelligence and Statistics (AISTATS)

SELECTED MEDIA COVERAGE

- 03/2018 **Interview by CCTV (China Central Television)**, *Oversea Chinese Scholar Xi Chen in Data Science*.
- 11/2017 **Marquis Who's Who**, *Who's Who in the World for Achievements in Data Science*.
- 01/2017 **Forbes**, *Forbes 30 under 30 in Science*.
- 01/2017 **theNativeSociety**, *The Thought Leadership Platform: Aspire to Inspire*.
- 01/2017 **eFinancialCareers**, *How machine learning is going to change finance*.

STUDENT ADVISING

DOCTORAL ADVISEE

- 2015-present **Yichen Zhang**, *IOMS/Statistics (co-advising with Clifford Hurvich)*, Stern School of Business, New York University.
- 2017-present **Zhuoyi Yang**, *IOMS/Statistics (co-advising with Peter Lakner)*, Stern School of Business, New York University.
- 2017-present **He Li**, *IOMS/Statistics (co-advising with Josh Loftus)*, Stern School of Business, New York University.

DOCTORAL COMMITTEE

- 2018 **Shixin Wang**, *IOMS/OM*, Stern School of Business, New York University.
- 2017 **Kevin Jian Jiao**, *IOMS/OM*, Stern School of Business, New York University.
- 2017 **Xinshang Wang**, *Department of Industrial Engineering and Operations Research (IEOR)*, Columbia University.
First placement: Postdoc at Massachusetts Institute of Technology (Group of Prof. David Simchi-Levi)
- 2016 **Xuan Wang**, *IOMS/OM*, Stern School of Business, New York University.
First placement: Assistant Professor at the Hong Kong University of Science and Technology
- 2016 **Xiaoou Li**, *Department of Statistics*, Columbia University.
First placement: Assistant Professor at the University of Minnesota Twin Cities

MASTER MENTOR

- 2015 **Yuan Feng**, *Independent Study*, Center for Data Science, New York University.

INDUSTRIAL INTERNSHIPS

- Fall 2012 **Microsoft Research Redmond**, *Machine Learning Department*.
Mentor: Dengyong(Denny) Zhou
Building cost-efficient and reliable crowdsourcing systems for multi-class classification.
- Summer 2012 **Microsoft Research Redmond**, *Context, Learning, and User Experience for Search (CLUES)*.
Mentor: Paul N. Bennett and Eric Horvitz
Developing cost-efficient ranking aggregation algorithms in *crowdsourcing systems* to improve search relevance.

Summer **IBM Thomas J. Watson Research Center, NY.**

2011 Helping to build large-scale parallel system based on NIMBLE@IBM for online web-text classification.

Summer **NEC Lab America, Princeton.**

2010 Developing efficient and scalable sparse learning algorithms for ranking and latent semantic analysis for text data.