# Chi-Kuang Yeh, PhD

**CANSSI Distinguish Postdoctoral Fellow** 

Address: 3102 Desk 10, Mathematics 3, University of Waterloo 200 University Avenue West, Waterloo, ON, Canada. N2L oG2

EMAIL: chi-kuang.yeh@uwaterloo.ca, chi-kuang.yeh@mila.quebec

Website: https://chikuang.github.io/ GITHUB: https://github.com/chikuang

LinkedIn: https://www.linkedin.com/in/chikuang/

## Current position

CANSSI DISTINGUISH POSTDOCTORAL FELLOW, Department of Statistics and Actu-Sep 2023 arial Science, University of Waterloo, ON, Canada.

Mentor: Peijun Sang, Archer Yi Yang & Qihuang Zhang

ASSOCIATE POSTDOCTORAL FELLOW, Mila – Quebec AI Institute, QC, Canada. Sep 2023 -

Host: Archer Yi Yang

ASSOCIATE MEMBER, Waterloo Health Data Science lab. Sep 2018 -

Host: Joel A. Dubin

### Research areas

Functional data analysis • Time series analysis • Optimal design of experiments • Longitudinal data analysis • High-dimensional statistics • Dependence modeling

## Education

PHD in Statistics, University of Waterloo, ON, Canada

Aug 2023 Advisor: Gregory Rice & Joel A. Dubin

> Thesis: Methods in Functional Data Analysis: Forecast Evaluation, Robust Serial Dependence Measures, and a Spatial Factor Copula Model

MSc in Statistics, University of Victoria, BC, Canada Sep 2016 -Jul 2018

Advisor: Julie Zhou

Thesis: Optimal Regression Design under Second-order Least Squares Estimator: The-

ory, Algorithm and Applications

Sep 2013 - BSc (H.) in Mathematics & Statistics with minor in Computer science, University

Apr 2016 of Victoria, BC, Canada

## **Publications**

#### **Published**

- [1] Yeh, C.-K. & Zhou, J. (2021), "Properties of optimal regression designs under the second-order least squares estimator." Statistical Papers, 62, 75-92.
- [2] Yeh, C.-K., Rice, G. & Dubin, J.A. (2022), "Evaluating real-time probabilistic forecasts with application to National Basketball Association outcome prediction." *The American Statistician*, 76, 214-223.
- [3] Yeh, C.-K., Rice, G. & Dubin, J.A. (2023), "Functional spherical autocorrelation: A robust estimate of the autocorrelation of a functional time series." *Electronic Journal of Statistics*, 17, 650–687.
- [4] Yeh, C.-K. & Sang, P. (2023), "Variable Selection in Multivariate Functional Linear Regression." Statistics in Bioscience.

ABOUT TO BE SUBMITTED (THE PREPRINTS ARE AVAILABLE UPON REQUEST IN THIS SECTION)

- [1] Kuang, A., Nadi, A.A., Yeh, C.-K., Morita, P., Dubin, J.A. Stevens, N.T. & Steiner, S.T., "Comparison between commercial selling and the medically graded wearable devices, a case study."
- Yeh, C.-K., Rice, G. & Hou, Z., "Bandwidth selection for estimation of the long-run covariance of functional time series via semi-parametric methods."

## Awards & Honours

CUPE Conference Travel Award, UVic

2018 Apr

2021 - 2023	Queen Elizabeth II Graduate Scholarship, Government of Ontario	
2020 - 2023	President's Graduate Scholarship, UWaterloo	
2022 Mar	Statistics and Actuarial Science Best Research Presentation Prize, SAS Research	
	Presentation day, UWaterloo	
2022 Mar	Statistics & Actuarial Science Chair's Award, UWaterloo	
2020 - 2021	Ontario Graduate Scholarship, Government of Ontario	
2021 Apr	Statistics & Actuarial Science Chair's Award, UWaterloo	
2018 - 2021	Mathematics Domestic Doctoral Scholarship, UWaterloo	
2018 - 2020	Math Domestic Grad Award, UWaterloo	
2020 Nov	Statistics & Actuarial Science Chair's Award, UWaterloo	
2020 Mar	Statistics & Actuarial Science Chair's Award, UWaterloo	
2019 Nov	University of Waterloo Graduate Scholarship, UWaterloo	
2018 Jun	Student Travel Award, Statistical Society of Canada	
2018	Graduate Student Conference Travel Grant, UVic	

2017 - 2018 Faculty of Graduate Studies Scholarship, UVic

2017 Dec Florence and Wallace Wilkinson Memorial Award, UVic

University Scholarship, UVic

Summit Entrance Scholarship, Simon Fraser University

### Presentations

#### INVITED

Functional spherical autocorrelation: robust autocorrelation estimation of a functional time series (Scheduled), February 23, PIMS data science seminar series and departmental seminar, University of Victoria and Online Broadcast, Victoria Canada.

Multivariate spatial functional principal component analysis, (Scheduled), June 2-5, Statistical Society of Canada annual meeting, Memorial University of Newfoundland, St. John's, Newfoundland and Labrador, Canada.

Bandwidth selection for estimation of long-run covariance of functional time series using semi-parametric approach (Scheduled), TBA, The Sixth ICSA-Canada Chapter Symposium.

Functional spherical autocorrelation: robust autocorrelation estimation of a functional time series, July 17th, 64th ISI World Statistics Congress, Ottawa, Canada.

Functional spherical autocorrelation: a robust estimate of the autocorrelation of a functional time series, March 8, Institution of Statistics Seminar, Academia Sinica, Taipei, Taiwan.

#### Contributed

2023

2023

Functional Spherical Autocorrelation: Robust Autocorrelation Estimation of a Functional Time Serie, August 7, Joint Statistical Meetings, Toronto, Canada.

Functional spherical autocorrelation: robust autocorrelation estimation of a functional time series, May 29, Statistical Society of Canada annual meeting, Carleton University, Ottawa, Canada.

Functional spherical autocorrelation: a robust estimate of the autocorrelation of a functional time series, October 15, Third Waterloo Student Conference in Statistics, Actuarial Science and Finance, UWaterloo.

Projection based model validation and identification methods for functional time series, June 2, Statistical Society of Canada Annual Meeting, Virtual.

Projection based model validation and identification methods for functional time series, March 11, Statistics and Actuarial Science Virtual Research Presentation Day, UWaterloo, Canada.

Evaluating real-time updated probabilistic forecasts with application to National Basketball Association outcome prediction, June 10, Statistical Society of Canada Annual Meeting, Virtual.

Evaluating real-time updated probabilistic forecasts with application to National Basketball Association outcome prediction, February 5th, Statistics and Actuarial Science Virtual Research Presentation Day, UWaterloo, Canada.

Evaluating the performance of continuously updated probabilistic forecasts with application to National Basketball Association, January 20, Student Seminar Series, Department of Statistics and Actuarial Science, UWaterloo, Canada.

- Evaluating Probabilistic Forecasts with an Application in National Basketball Association, Health Data Science Lab, UWaterloo, Canada.
- Properties of Optimal Regression Designs under Second-Order Least Squares Estimator, Waterloo Student Conference in Statistics, Actuarial Science and Finance, UWaterloo, Canada.

Current and Past Research conducted on freely available multi-center (eICU) and single-center (MIMIC's) databases for critical care research, Health Data Science Lab, UWaterloo, Canada.

- Properties of Optimal Regression Designs under Second-Order Least Squares Estimator, Sixth Canadian Statistics Student Conference, McGill University, Canada.
  - Optimal Regression Designs Under the Second-Order Least Squares Estimator, Joint Statistical Meetings, Vancouver downtown, BC, Canada.
- On Particle Swarm Optimization Algorithm to Solve Statistical Problems, Department of Mathematics and Statistics, UVic, Canada.

## **Teaching Experience**

**INSTRUCTOR - UNIVERSITY OF WATERLOO** 

2024 winter Stat 230 Probability

GUEST LECTURER - UNIVERSITY OF VICTORIA

2017 Fall "Introduction to R Markdown and LTEX" in Stat 353 Applied Linear Regression, Host:

Laura L.E. Cowen.

TEACHING ASSISTANT - UNIVERSITY OF WATERLOO

Stat 331 Applied Linear Models, Instructor: Glen McGee.

2022 winter Stat 454/854 Sampling Theory and Practice, Instructor: Changbao Wu.

Stat 333 Applied Probability, Instructor: Steve Drekic & Mirabelle Huynh.

2021 spring Stat 333 Applied Probability, Instructor: Steve Drekic & Mirabelle Huynh.

2021 winter Stat 443 Forecasting, Instructor: Gregory Rice.

2021 winter Stat 929, Instructor: Gregory Rice.

Stat 443 Forecasting, Instructor: Paul Marriott.

2020 fall Stat 331 Applied Linear Models, Instructor: Samuel W.K. Wong.

2020 spring Stat 331 Applied Linear Models, Instructor: Kun Liang.

2019 spring Stat 443 Forecasting, Instructor: Paul Marriott.

Stat 231 Statistics, Instructor: James Adcock.

2019 winter Stat 330 Mathematical Statistics, Instructor: Yeying Zhu.

Stat 231 Statistics, Instructor: James Adcock.

2018 fall Stat 440/840 Experimental Design, Instructor: Jeroen de Mast.

Stat 231 Statistics, Instructor: James Adcock.

#### TEACHING ASSISTANT - UNIVERSITY OF VICTORIA

2018 summer Stat 255 Statistics for Life Sciences I, Instructor: Michelle Edwards.

2018 spring Stat 123 Data Science, Instructor: Fan Wu.

Math 151 Finite Mathematics, Instructor: Amanda Malloch.

Math 100 Calculus 1 – Pathway, Instructor: Brittany Halverson-Duncan.

2017 spring Math 102 Calculus for Social and Biological Science, Instructor: Brittany Halverson-

Duncan.

2016 fall Stat 260 Introductory to Probability and Statistics I, Instructor: Chedo Barone.

2015 spring Math 100 Calculus I, Instructor: Elizabeth McLeish.

Math 122 Logic and Foundation, Instructor: Michelle Edwards.

OTHER -	UNIVERSITY	OF VICTORIA	١
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- Teaching Assistant Conference Certificate, Learning and Teaching Centre (LTC), UVic
- Teaching Assistant ProD Certificate, LTC, UVic
- Teaching Fundamental Certificate, LTC, UVic.

#### LANGARA COLLEGE

Math & Stats Activity Centre (MSAC), Math tutor, Langara College, Vancouver, BC, Canada.

### Service and Outreach

Organizing and Volunteer service

- Fourth Waterloo Student Conference in Statistics, Actuarial Science and Finance, Judge, UWaterloo, Canada.
- <sup>2020</sup> May **Student seminar series**, Organizer, Departmental Statistics and Actuarial Science, UWaterloo.
- Third Waterloo Student Conference in Statistics, Actuarial Science and Finance, Organizing Committee and Session chair, UWaterloo, Canada.
- Datafest, Mentor, American Statistical Association, University of Waterloo, Canada.
- Second Waterloo Student Conference in Statistics, Actuarial Science and Finance, Organizing Committee and Session chair, UWaterloo Canada.
- First Waterloo Student Conference in Statistics, Actuarial Science and Finance, Organizing Committee and Session chair, UWaterloo Canada.
- Local student volunteer, International Chinese Statistical Association, Joint Statistical Meeting, Vancouver, BC, Canada

#### JOURNAL REFEREE

Computational Statistics & Data Analysis, The American Statistician
TEST

## Membership

- 1. Statistical Society of Canada
- 2. International Chinese Statistical Association
- 3. American Statistical Association
- 4. Western North American Region of the International Biometric Society

- 5. Eastern North American Region of the International Biometric Society
- 6. International Statistical Institute

## Media Coverage

CANSSI Distinguish Postdoctoral announcement

## Reference

2023

### Joel A. Dubin

Professor
University of Waterloo
Mathematics 3 – 4218
200 University Avenue West
Waterloo, ON, Canada N2L oG2
jdubin@uwaterloo.ca

### **Gregory Rice**

Associate Professor University of Waterloo Mathematics 3 – 4117 200 University Avenue West Waterloo, ON, Canada N2L oG2 grice@uwaterloo.ca

## Julie Zhou

Professor University of Victoria David Turpin Building – A439 3800 Finnerty Road Victoria, BC, Canada V8P 5C2 jzhou@uvic.ca

### Peijun Sang

Assistant Professor University of Waterloo Mathematics 3 – 4004 200 University Avenue West Waterloo, ON, Canada N2L oG2

## peijun.sang@uwaterloo.ca

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