PURDUE UNIVERSITY

Yichen Zhang

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EMPLOYMENT

06/2020 - now Assistant Professor,
Quantitative Methods Area, Department of Management,
Krannert School of Management, Purdue University

EDUCATION

09/2015 – 05/2020 Ph.D. Advisors: Xi Chen, Clifford M. Hurvich
Department of Technology, Operations, and Statistics,
Stern School of Business, New York University

09/2011 – 07/2015 B.S. School of Mathematical Sciences, Peking University,
Undergrad Advisor: Weinan E
B.A. China Center for Economic Research, Peking University,

RESEARCH INTERESTS

- Statistical learning theory
- Distributed estimation and inference
- Statistical inference for online streaming data
- Time series econometrics and applications of stochastic processes

PUBLICATIONS

Journal Articles

Xi Chen, Weidong Liu, and **Yichen Zhang**. Quantile Regression under Memory Constraint. *The Annals of Statistics*, 2019, Vol. 47, No. 6, 3244-3273.

Xi Chen, Jason D. Lee, Xin T. Tong, and **Yichen Zhang**. Statistical Inference for Model Parameters in Stochastic Gradient Descent. *The Annals of Statistics,* 2020, Vol. 48, No. 1, 251-273.

Yichen Zhang, Clifford M. Hurvich. Estimation of alpha, beta and Portfolio Weights in a Pure- Jump Model with Long Memory in Volatility. *Stochastic Processes and their Applications*. Preprint, 2021

Xi Chen, Weidong Liu, and **Yichen Zhang**. First-order Newton-type Estimator for Distributed Estimation and Inference. Accepted at *Journal of the American Statistical Association.* Preprint, 2021

Manuscripts and Working Paper

Xi Chen, Wenbo Jing, and **Yichen Zhang**. Distributed Estimation and Inference in Maximum Score Estimators

Xi Chen, Zehua Lai, He Li, and **Yichen Zhang**. Online Statistical Inference for Stochastic Optimization via Kiefer-Wolfowitz Methods

Jingyi Zhang, **Yichen Zhang**, Ping Ma, Wenxuan Zhong. Feature Space Fusion for Heterogeneous Scattered Data

Wenjie Li, Zhanyu Wang, **Yichen Zhang**, and Guang Cheng. Variance Reduction on Adaptive Stochastic Mirror Descent

John C. Duchi, Feng Ruan, and **Yichen Zhang**. Composite Modeling and Single Index Models.

Rene Caldentey, Avi Giloni, Clifford Hurvich, and **Yichen Zhang**. Strategic Ordering Without Sharing

Qiyu Han, Wei Sun, and Yichen Zhang. Matrix Regression in a contextual bandit setting

AWARDS AND HONORS

IMS Lawrence D. Brown Ph.D. Student Award	*2020*
Herman E. Krooss Prize, *New York University*	*2020*
Sydney Winters Fellowship	*2019*
IMS Hannan Graduate Student Travel Award	*2019*
Student & Early Career Travel Award, *Symposium on Data Science and Statistics*	*2019*
Best Student Paper Award, *Joint Statistical Meetings*, *SLDS Section*	*2017*
Doctoral Program Research Fellowship	*2015 -2019*
Silver medal in *Shing-Tung Yau's College Student Mathematics Contest*	*2014*

PRESENTATIONS AND CONFERENCES

2021	Joint Statistical Meetings, Virtual
2019	Joint Statistical Meetings, Denver, CO
2019	Symposium on Data Science and Statistics, Bellevue, WA Student & Early Career Travel Award Winner
2018	ICSA 2018 Applied Statistics Symposium, New Brunswick, NJ
2017	Joint Statistical Meetings. Baltimore, MD Best Student Paper Award, Section on Statistical Learning and Data Science