

Xin Chen

Department of Operations Research and Financial Engineering
Princeton University, Department of ORFE, Princeton, NJ 08544
Tel: (206)849-3692 | E-mail: xc5557@princeton.edu

EDUCATION

Princeton University <ul style="list-style-type: none">PhD in ORFE	Princeton, NJ	08/2021—
University of Washington <ul style="list-style-type: none">M.S. in Statistics	Seattle, WA	09/2019—06/2021
Tsinghua University <ul style="list-style-type: none">B.S. in Pure and Applied Mathematics	Beijing, China	08/2015—07/2019

EXPERIENCE

Boeing International Fellow	University of Washington	03/2021—06/2021
Research Assistant	University of Hongkong	06/2019—09/2019
Research Assistant	Johns Hopkins University	06/2018—09/2018

Honors and Awards

- Boeing International Fellowship, University of Washington
- Scholarship of Academic Excellence, Tsinghua University

PREPRINTS

Testing and Support Recovery of Correlation Structures for Matrix-Valued Observations with an Application to Stock Market Data

Submitted

Xin Chen, Dan Yang, Yan Xu, Yin Xia, Dong Wang, Haipeng Shen

Optimal Clustering in the Anisotropic Gaussian Mixture Models

Submitted

Xin Chen, Anderson Zhang

Long-Term Probabilistic Temperature Projections for All Locations

Submitted

Xin Chen, Adrian E. Raftery, David S. Battisti, Peiran Liu

Projection-free gradient descent for fast eigenvector computation (Working)

With Qiang Sun

OTHER RESEARCH EXPERIENCE

Detecting the shared variants between complex diseases while preserving the dependence structure.

Independent Research, Advisor: Prof. Lin Hou *Tsinghua University* 02/2019—06/2019

- Used a Gaussian perturbation method to simulate the null distribution of designed statistics
- Set up the general framework of the detection of shared signal variants based on the idea of higher criticism test

ROC Analysis with multivariate markers

Independent Research, Advisor: Prof. Mei-Cheng Wang *Johns Hopkins University* 07/2018—09/2018

- Drew the ROC band and the newly proposed averaged ROC curve and optimal ROC curve with 3 and 5 markers
- Compared the two newly proposed definitions of ROC curve

COURSE PROJECT

Consistency and Asymptotic Normality of the Lag Window Estimator

Course: Spectral Analysis of Time Series 04/2020—06/2020

- Summarized the asymptotic results of lag window estimator in recent literature
- Presented the results and the proving techniques of m-dependent process in class

Make predication of the future price of license plates in Shanghai

Course: Time Series

05/2018—06/2018

- Set up the ARMA model and dealt with the outliers
- Predicted the future price and give some inferences

PROFESSIONAL SKILLS

Programming Languages: Proficient in Python, R, MATLAB and C++

Languages: Native in Chinese; Proficient in English