

# YU YANG

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## EDUCATION

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**University of Minnesota, Twin Cities**

*August 2018 - June 2023*

*Advisor: Prof. Xiaotong Shen*

Ph.D. in Statistics

GPA: 3.980/4

Minneapolis, MN

**Shanghai University of Finance and Economics**

*September 2014 - June 2018*

Bachelor of Science in Statistics

GPA: 3.89/4

Shanghai, China

## EXPERIENCE

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**JPMorgan Chase & Co.**

06/2023–Present

*Applied AI ML Associate Sr*

*New York, NY*

- Developed machine learning and causal inference algorithms.

**JPMorgan Chase & Co.**

06/2022–09/2022

*AI & Data Science Summer Associate*

*New York, NY*

- Developed modules for time series causal discovery

**Seagate Technology**

09/2019–04/2022

*Research Assistant (Advisor: Prof. Xiaotong Shen; Manager: Sthitie Bom)*

*Minneapolis, MN*

- Explored large-scale and multi-sourced datasets and proposed systematic preprocessing pipelines
- Constructed interpretable predictive models for defected wafer products
- Proposed causal structure learning methods to unveil the causal relations among abnormal events
- Developed a Python package and an R package for causal structure learning

## PUBLICATIONS

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**A hierarchical ensemble causal structure learning approach for wafer manufacturing**

*Authors: Yu Yang, Sthitie Bom, Xiaotong Shen*

*Published in J Intell Manuf (2023)*

- Proposed a hierarchical ensemble approach to learn the causal structure in wafer manufacturing
- Validated the effectiveness through simulation experiments and a practical application involving data obtained from Seagate Technology

**Boosting Summarization with Normalizing Flows and Aggressive Training**

*Authors: Yu Yang, Xiaotong Shen*

*Published in EMNLP 2023*

- Proposed FlowSUM, a normalizing flows-based variational encoder-decoder framework for Transformer-based summarization.
- Proposed a controlled alternate aggressive training (CAAT) strategy and an improved gate mechanism to improve training efficacy.
- Demonstrated that FlowSUM could significantly enhance the summary quality and unleash the potential for knowledge distillation.

## PROJECTS

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**R Package: glmTLP**

08/2021–01/2022

*Package Developers: Chunlin Li, Yu Yang*

- Developed an R package to fit generalized linear models with truncated lasso penalty

- Performed experiments to compare *glmtp* with other competitors in terms of accuracy and time cost

**Causal Discovery for Mixed Data with Temporal and Group Constraints** 01/2021–04/2021

- Proposed three causal discovery methods for high-dimensional mixed data with special constraints
- Performed experiments on the simulated data to examine the performance of the three methods

**Topic-Aware Abstractive Text Summarization** 01/2021–04/2021

- Proposed a new model by marrying Pointer-Generator Networks with Replicated Softmax RBM
- Experimented the model on the CNN/Daily Mail data

**Retro-BiDAF: A Retrospective Reader Over BiDAF** 10/2020–12/2020

- Proposed a question answering model for the SQuAD 2.0 Challenge
- Examined the idea of retrospective reading in the non-PCE scenario

**Kaggle: Lyft Motion Prediction for Autonomous Vehicles** 09/2020–11/2020

*Team Members: Xuesong Hou, Chunlin Li, Yu Yang (Ranked top 6%)*

- Explored the large-scale image data and visualized the paths of vehicles
- Built an ensemble model upon EfficientNet and DenseNet to predict the motion of on-road objects

**Wells Fargo Campus Analytics Challenge 2020** 07/2020–08/2020

*Team Members: Xuesong Hou, Chunlin Li, Yu Yang (Won the **Grand Prize** of the year)*

- Identified proper encoding schemes from model fitting details and proposed a top-performing classifier
- Proposed a novel method called Sparse Grouping Pursuit which efficiently reduced feature dimensions

**R Package: ImbCalib – Probability Calibration for Imbalanced Data** 04/2020–05/2020

- Wrote an R package to calibrate probabilities for imbalanced data
- Compared probability calibrations visually and quantitatively

**MinneMUDAC 2019 Student Data Science Challenge** 09/2019–11/2019

*Team: Women in Math and Stats (Won the **Analytical Acumen Award**)*

- Collected data from a wide range of sources and applied creative feature engineering
- Built an ensemble model upon XGBoost, LSTM, and VAR to predict the soybean futures closing prices

**Learning Rate Decaying Scheme Investigation** 11/2019–12/2019

*Team Members: Liwei Huang, Yu Yang*

- Proposed several learning rate decaying schemes and applied them to MNIST and CIFAR-10
- Analyzed the decaying schemes in terms of convergence time and model performances

**Kaggle: Travelers Claim Fraud Detection** 11/2018–12/2018

*Team Members: Somyi Baek, Sam Piehl, King Yiu Suen, Xun Xian, Yu Yang (Won the **2nd** place)*

- Proposed a new feature which greatly improved the predictive capability
- Constructed an ensemble model for prediction and applied LIME for interpretation

**TECHNICAL STRENGTHS**

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**Languages** Python, R, Shell Scripting, C/C++, SQL, HTML  
**Tools** Git, VS Code, Google Cloud, AWS, L<sup>A</sup>T<sub>E</sub>X

**VOLUNTEER EXPERIENCE**

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**2021–Present** Volunteer in Nonresident Volunteer Taxpayer Assistance Program (NRVTAP)  
**2014–2017** Voluntary Tutor for Disadvantaged Students (Xingjia Volunteer Program)