

Mengyu Xu

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EDUCATION

Ph.D. Candidate in Statistics
University of Chicago, Chicago, IL, USA, 2012 - June 2016 (expected)
Advisor: Wei Biao Wu.

M.S. in Statistics
University of Chicago, Chicago, IL, USA, 2010 - 2012
Advisor: Wei Biao Wu.

B.S. in Statistics and Actuarial Science
Renmin University of China, Beijing, China, 2006 - 2010.

RESEARCH INTERESTS

High-dimensional hypothesis test, High-dimensional covariance matrix inference, Time-varying and time-dependent network.

AWARDS

McCormick Fellowship, 2012 - 2014, Department of Statistics, University of Chicago.

National Academic Scholarship, 2006 - 2009, Renmin University of China.

PUBLICATIONS AND PREPRINTS

Xiaohui Chen, Mengyu Xu and Wei Biao Wu (2013). Covariance and precision matrix estimation for high-dimensional time series. *Ann. Statist.* 41 , no. 6, 2994-3021.

Mengyu Xu, Danna Zhang and Wei Biao Wu (2015). L^2 Asymptotics for High-Dimensional Data. *under review at Journal of the Royal Statistical Society, Series B.* arxiv:1405.7244.

Xiaohui Chen, Mengyu Xu and Wei Biao Wu (2015). Regularized estimation of linear functionals for high-dimensional time series. *under review at IEEE Transactions on Signal Processing.* arxiv:1506.03832.

Mengyu Xu, Zhipeng Lou and Wei Biao Wu (2015). A Half-Sampling Calibration for High-Dimensional Two-Sample Test. *under review at Biometrika.*

Mengyu Xu, Xiaohui Chen and Wei Biao Wu. Second Order Estimation of Time-varying Networks. *In preparation.*

**TEACHING
EXPERIENCE**

Instructor, STAT 23400, Statistical Models and Method 1, Fall 2013, University of Chicago.

Teaching Assistant, STAT 30400, Distribution Theory, Fall 2015, University of Chicago.

Teaching Assistant, STAT 33600, Time Dependent Data, Winter 2014, University of Chicago.

Teaching Assistant, STAT 23400, Statistical Models and Method 1, Fall 2012-2014, University of Chicago.

Teaching Assistant, STAT 22200, Linear Models and Experimental Design, Spring 2013, University of Chicago.

PRESENTATIONS (Invited Talk) *L² Asymptotics for High-Dimensional Data and Resampling Approximations*. Statistics seminar, Department of Mathematics, Statistics and Computer Science, The University of Illinois at Chicago. October 20, 2014.

(Invited Talk) *L² Asymptotics for High-Dimensional Data and Resampling Approximations*. Statistics seminar, Department of Statistics, The University of Illinois at Urbana-Champaign. November 19, 2014.

(Invited Talk) *L² Asymptotics for High-Dimensional Data and Resampling Approximations*. Math-Stat seminar, Department of Statistics, Purdue University. September 29, 2015.

**CONSULTING
PROJECTS**

Client: Lindsey Weglarz, Consultants: Mengyu Xu, Bo Luan, Sayar Karmakar, *Grave Dating and Gender Role Analysis for Graves in Lower Nubia*. October 2014– April 2015.

Client: Andy Dosmann, Consultants: Eric Janofsky, Mengyu Xu, Shiwei Ye, Jianjie Lin, *Environmental Effects on Squirrel Activities*. October 2012– March 2013.

Client: Adam Tomasovych, Consultants: Walter Dempsey, Rina Foygel, Yue Leng, Mengyu Xu, *Post-mortem sampling of shells before fossilization*. October 2010– March 2011.

**PEER REVIEW
SERIVCE**

Referee for *Electronic Journal of Statistics*, *Journal of Linear Algebra and its Applications*, and *Journal of Machine Learning Research*.