

Weinan Wang

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EDUCATION

UNIVERSITY OF SOUTHERN CALIFORNIA

PH.D. IN STATISTICS

Expected May 2018 | Los Angeles, CA
Cum. GPA: 3.88 / 4.0

UNIVERSITY OF CALIFORNIA AT BERKELEY

M.A. IN STATISTICS

Grad. May 2013 | Berkeley, CA
Cum. GPA: 3.94 / 4.0

SHANGHAI JIAOTONG UNIVERSITY

B.S. IN MATHEMATICS AND FINANCE

Grad. June 2012 | Shanghai, China
Cum. GPA: 3.70 / 4.0

COURSEWORK

USC

Machine Learning (CSCI 567)
Probability Theory (MATH 507AB)
High Dimensional Statistics (IOM 599)
Optimization Theory and Techniques (MATH 601)
Advanced Writing Skills (ALI 255)

UC BERKELEY

Statistical Computing (STAT 243)
Applied Stochastic Processes (IEOR 263A)
Statistics at an Advanced Level (STAT 201B)
Probability at an Advanced Level (STAT 201A)
Honors Introduction to Analysis (MATH H104)
Linear Model (STAT 230)
Behavioral Data Mining (CS 294)
Capstone Project (STAT 222)

PROGRAMMING SKILLS

R • Shell • Matlab
Python • L^AT_EX

RESEARCH PROJECTS

USC | MULTISTAGE ADAPTIVE TESTING IN ULTRA-HIGH DIMENSIONS

We developed a data-driven sequential procedure to localize signals in large-scale multiple hypothesis testing problem. The goal is to minimize the total number of observations taken while meeting the pre-specified false discovery rate and missed discovery rate. Our procedure shows significant improvement to non-adaptive procedures and existing sequential procedures.

UC BERKELEY | CAUSAL ANALYSIS OF TWITTER MOOD AND STOCK INDICES

The project aims to analyze sentiments on Twitter in order to predict the stock market. For each mood state, high frequency words are to be identified and logistic regression classifier is used to find their relationship to mood scores from OF. Positive causal relationships are established. Non-linear Granger Causal Analysis is used for prediction.

UC BERKELEY | CLASSIFIER SYSTEM OF AMAZON REVIEWS BASED ON MULTIPLE LINEAR REGRESSION

SciPy is used to constructed a sparse matrix storing all the tokens corresponding to all reviews from amazon and linear regression is used to build models. Ridge regularization and Stochastic Gradient Method are implemented. Since the data was extremely big (1.6GB), most of the calculations are done on clusters at the Stat Department of Berkeley.

SHANGHAI JIAOTONG UNIVERSITY | AN ANALYSIS OF THE EQUILIBRIUM OF OPTIMAL RESOURCE COLLOCATION

Set up mathematical models to describe product equations for three distinct industries, and implemented conditions for balance collocation of capital and labor to ensure maximum income. Used Lagrange theorem and calculus to analyze models. Wrote and published paper in the Journal of Jilin Normal University, Social Science Edition in '11.

AWARDS

2014	Research Assistant Scholarship	USC
2013	PDST Awards	UC Berkeley
2012	Outstanding Graduates	Shanghai Jiaotong University
2012	Third Prize Scholarship	Shanghai Jiaotong University

COMMUNITY INVOLVEMENT

2013	Graduate Student Instructor	UC Berkeley
2010	Volunteer	Shanghai 2010 Expo
2010	Volunteer	Sunshine Union in Shanghai