

# WEICHI YAO

## Curriculum Vitae

### EDUCATION

- Sept. 2017 - **Ph.D., Stern School of Business, New York University**,  
present *Department of Technology, Operations, and Statistics*,  
Advisor: Professor Halina Frydman. Email: [hfrydman@stern.nyu.edu](mailto:hfrydman@stern.nyu.edu).
- Sept. 2015 - **M.A., Graduate School of Arts and Sciences, Columbia University**,  
Dec. 2016 *Department of Statistics*.
- Sept. 2011 - **B.A., Economics & Management School, Wuhan University**,  
June 2015 *Department of Finance*.
- Sept. 2012 - **B.A., Mathematics & Statistics School, Wuhan University**,  
June 2015 *Department of Applied Mathematics*.

### RESEARCH

My research interests lie in developing machine learning methodology and algorithms to tackle problems in various fields. I have worked in *healthcare* related fields. Recently I focus on *deep active learning and active optimization* for more accurate and reliable deep learning algorithms at a reduced cost of time and human resources for science projects. I also work on designing *equivariant neural networks* that respect physical symmetries and application in dynamical systems.

### PREPRINTS

- [1] S. Villar, **W. Yao**, D. W. Hogg, B. Blum-Smith and B. Dumitrescu. Dimensionless machine learning: Imposing exact units equivariance. *arXiv:2204.00887*, 2022.

[LINK](#) [CODE](#)

### CONFERENCES

- [2] **W. Yao**, K. Storey-Fisher, D. W. Hogg and S. Villar. A simple equivariant machine learning method for dynamics based on scalars. *In the Advances in Neural Information Processing Systems (NeurIPS) 2021 Workshop on Machine Learning and the Physical Sciences (to appear)*, 2021.

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- [3] S. Villar, D. W. Hogg, K. Storey-Fisher, **W. Yao** and B. Blum-Smith. Scalars are universal: Equivariant machine learning, structured like classical physics. *In Proceedings of the Advances in Neural Information Processing Systems (NeurIPS) (to appear)*, 2021.

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- [4] **W. Yao**, A. S. Bandeira and S. Villar. Experimental performance of graph neural networks on random instances of max-cut. *In Proceedings of the Society of Photographic Instrumentation Engineers*, 2019.

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- [5] J. H. Lee, D. E. Carlson, H. S. Razaghi, **W. Yao**, G. A. Goetz, E. Hagen, E. Batty, E. J. Chichilnisky, G. T. Einevoll and L. Paninski. YASS: Yet Another Spike Sorter. *In Proceedings of the Advances in Neural Information Processing Systems (NeurIPS)*, 4005-4015, 2017.

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## JOURNALS

- [6] **W. Yao**, H. Frydman, D. Larocque and J. S. Simonoff. Ensemble methods for survival function estimation with time-varying covariates. *Statistical Methods in Medical Research (to appear)*, 2022.

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- [7] H. Moradian, **W. Yao**, D. Larocque, J. S. Simonoff and H. Frydman. Dynamic estimation with random forests for discrete-time survival data. *The Canadian Journal of Statistics*, 2021.

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- [8] **W. Yao**, H. Frydman and J. S. Simonoff. An ensemble method for interval-censored time-to-event data. *Biostatistics*, 22(1):198-213, 2021.

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## INTERNSHIP

12/22–05/23 **Science Intern**, *Amazon Development Center Germany*, Amazon.

05/22–09/22 **Research Intern**, *Applied Machine Learning Team*, TikTok at ByteDance.

Maximum likelihood estimation with full-likelihood formulation for click-through rate prediction on nonuniform subsampled data.

12/16–07/17 **Research Assistant**, *Grossman Center for the Statistics of Mind*, Columbia University, Professor Liam Paninski.

Statistical methodology for understanding how neurons encode information.

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## TEACHING

2020 **Course Instructor**, *STAT-UB Statistics for Business Control*.

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## SKILLS

Programming Python, R, Matlab, SAS

- Highlights
- Implemented equivariant neural networks based on scalars in Python; see `ScalarEMLP` .
  - Implemented graph neural networks in Python for Max-Cut; see `maxCut`  (contributed to 2020 GitHub Archive Program).
  - Contributed two public available R packages, `ICcforest` and `LTRCforests`, on CRAN.