

# Yu, Yue

University of Illinois at Chicago

Homepage: <http://imyy.net>

📍 Office 719 SEO  
851 S. Morgan St.  
Chicago, IL 60606

☎ 540-YY-YUEYU

✉ [yyu9@uic.edu](mailto:yyu9@uic.edu)

## Education

- 2009–present **Ph. D. Candidate in Mathematics**, *University of Illinois at Chicago, USA.*  
- Concentrate in Probability and Statistics,  
- Adviser: Samad Hedayat.
- 2007–2009 **Master of Science in Mathematics**, *University of Illinois at Chicago, USA.*  
- Concentrate in Probability and Statistics, over all GPA: 4.0/4.0.
- 2003–2007 **Bachelor of Science**, *Fudan University, China.*  
- Major in Mathematics and Applied Mathematics, last two years GPA: 3.4/4.0.
- UNDERGRADUATE THESIS  
title *Nonstatistical Methods for Credit Scoring and Its Applications*  
description Develop three strategies for credit scoring: linear programming, genetic algorithm and back-propagating neural network and built these models in MATLAB for actual data in order to evaluate their performances.

## Academic Background

- Mathematics Calculus, Mathematical Analysis, ODE & PDE, Complex Analysis, Real Analysis, Linear Algebra, Modern Algebra, Topology, .....
- Statistics Probability Theory, Survival Analysis, Applied Statistical Methods, Sampling Theory, Linear Statistical Inference, Multivariate Analysis, Nonparametric Methods, .....
- Computing Programming Language Design, Parallel Computing, Data Mining and Prediction, Scientific Software, Numerical Analysis, .....
- Finance Managerial Finance, Derivatives Markets, Theory of Interest, Computational Finance, .....

## Certificates

### Actuary

- Nov, 2007 **Exam P/1**, *Associate of the Society of Actuaries.*  
May, 2008 **Exam FM/1**, *Associate of the Society of Actuaries.*

## Computer skills

- |             |                                    |             |                               |
|-------------|------------------------------------|-------------|-------------------------------|
| OS          | Linux/Unix, Windows, MS-DOS        | programming | C/C++, Java, MPI, Python, SQL |
| job-related | SAS, SAS Enterprise Guide, Minitab | typography  | LaTeX, Microsoft Office       |
| scientific  | MATLAB, Maple, R, Lingo, JMP       |             |                               |

## Languages

- |         |        |         |        |
|---------|--------|---------|--------|
| Chinese | Native | English | Fluent |
|---------|--------|---------|--------|

---

## Experience

### Working

- Dec. 2008 – present **Research Assistant/Contractor**, *Technology Resources/Statistics, Epidemiology & Surveillance*, Baxter Healthcare Corporation, Round Lake, IL.
- Serve as a contractor full time during summer and half time during the semester schedule.
  - Perform under supervision for adverse event/product complaint surveillance; for R&D animal studies, stability studies, reliability studies, manufacturing quality control studies; and for data analyses for clinical studies and related activities.

### Research

- 2008 **Statistical Lab**, *UIC*.
- Provide statistical consulting service for faculty, staff and graduate students inside or outside the university.
  - Webpage: <http://www.math.uic.edu/~jyang06/statlab/StatLab.html>
- 2007 **Parallel Computing Lab**, *Fudan University*.
- Develop a parallel block reduction method for solving multiscale linear systems, use LAPACK and MPI to build a package to perform the algorithm and evaluate its performance.

### Academia

- Oct. 2008 **Fifth Midwest Database Research Symposium**, *Chicago, Illinois*.
- May. 2008 **The 31st Midwest Biopharmaceutical Statistics Workshop**, *Muncie, Indiana*.

### Teaching

- 2007–2008 **Teaching Assistant**, *Department of Math, Stat, and CS, UIC*.
- Teach discussion sections for Math 121 – Precalculus.

---

## Paper/Projects Working in Progress

- **Dynamic Cluster-based Regularized Sliced Inverse Regression for Forecasting US Recession**, with Prof. Jie Yang.
- **A New Method for Generating Generalized Logistic and Bivariate Normal Density**, with Prof. Hakan Demirtas.
- **The Alert, Action, and Release Limits Based on Negative Binomial Distribution to Monitor Count Data**, with Dr. Lawrence Lin.

---

## Undergraduate Awards/Scholarships

- 2003–2006 **Basic Science Scholarship**, Fudan University, China.
- Mar, 2007 **Meritorious Winner**, *Interdisciplinary Contest in Modeling*.
- Administered by the Consortium for Mathematics and Its Applications, and sponsored by SIAM, the NSA, and INFORMS.
  - Webpage: <http://www.comap.com/undergraduate/contests/icm/>
- Dec, 2005 **Outstanding Award**, *Undergraduate Mathematical Modeling Contest*, China.
- The 1st in East China.
- Oct, 2002 **Second Prize**, *Chinese Mathematical Olympiad*, China.
- Dec, 2001 **First Prize**, *Chinese Physics Olympiad*, China.

---

## Scientific Interests

- Stochastic Process, Data/Text Mining, Survival Analysis, Statistical Learning, Time Series Analysis