Fan Wu

St Peter's College, New Inn Hall Street, OX1 2DL Oxford, UK (+44) 7933771920 \diamond fanwu1993@yahoo.de \diamond https://fawuuu.github.io

Education

University of Oxford | PhD in Computational Statistics

since October 2017

- · PhD Thesis: Optimization Methods in High-Dimensional Models.
- · Research interests include optimization, high-dimensional statistics and probability.
- · First-year group projects in computing, bioinformatics, time series and machine learning.
- · Supervised by Professor Patrick Rebeschini.

University of Oxford | MSc Applied Statistics

October 2016 - September 2017

- · Graduated with distinction (87%) and ranked 1/38, with dissertation on MCMC methods.
- · Courses include statistical programming (R), data mining, machine learning and statistical inference.

University of Bonn | BSc Mathematics and BSc Economics

October 2012 - July 2016

- \cdot Completed two degrees in 4 years, achieving a GPA of 3.9/4.0 and top 1% in both degree cohorts.
- · Dissertations on approximate MCMC (BSc Mathematics) and panel data analysis (BSc Economics).

Experience

University of Oxford | Non-stipendiary Lecturer & Tutor

since October 2018

- · Non-stipendiary Lecturer at Lincoln College for probability and statistics for undergraduates.
- · Departmental tutor and TA for "Algorithmic Foundations of Learning" and "Actuarial Science".

The Boston Consulting Group | Visiting Associate

August - September 2016

· Project work for a client in the financial industry.

Deloitte | Intern - Transfer Pricing

February - April 2014

- · Assistance with the preparation of transfer pricing documentations.
- · Assistance with tax audits.

Publications

- · Fan Wu, Patrick Rebeschini. A continuous-time mirror descent approach to sparse phase retrieval, NeurIPS 2020, spotlight presentation [pdf].
- · Fan Wu, Patrick Rebeschini. Hadamard Wirtinger flow for sparse phase retrieval, AISTATS 2021, oral presentation [pdf].

Other skills & qualifications

Languages English, German and Chinese (all native proficiency)

Programming Python, R, Matlab

Software Hadamard Wirtinger flow [link], Mirror descent for sparse phase retrieval [link]

Awards Full PhD scholarship funded by the EPSRC and MRC (2017–2021)

Scholarship by the German National Academic Foundation (2013–2018)

Gutiérrez Toscano Prize by the Dep. of Statistics, University of Oxford (2017)

Bachelor Prize by the University of Bonn (2016)

Scholarship for exchange programme of the University of Bonn (2014–2015)

Activities Conference reviewer for AISTATS 2021

Amazon-OxWaSP Berlin machine learning workshop (2019)

Student Representative for the MSc Applied Statistics (2016–2017)

Interests Piano, Badminton, and Chess