




Meng Xu

Postdoctoral Fellow | Statistician

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PROFILE

- Solid statistical background with demonstrated analytical and quantitative skills
 - Expertise in programming languages mainly in **R**, **MATLAB** and **SPSS** (Entry level : STATA, SAS, C) on Windows and/or Unix
 - 5+ years of experience in statistical modelling, inference and complex data analysis in Financial/Bio-statistics
 - Data analyst/researcher with excellent communication, strong team skills and passion for challenges
- Core Quant Skills** : Functional/longitudinal/multilevel Data Analysis , Hypothesis Testing, Semi/Non-parametric Regression, Bootstrap, Cross Validation, Backfitting, Permutation, CVaR/VaR, Parallel Computing, etc.

PROFESSIONAL EXPERIENCE

Present 10/2018	Postdoctoral Fellow, DEPARTMENT OF STATISTICS, UNIVERSITY OF HAIFA, Israel Mentor : Philip Tzvi Reiss <ul style="list-style-type: none">➤ Current projects : Evaluation and measures on data reliability; hypothesis test of difference on distributions; analysis and modeling on Experience Sampling Model (ESM), fMRI, fNIRs and behavioral data➤ Built R packages : <i>dbicc</i>, <i>pppvalue</i>, <i>DVDtest</i> <p>R SPSS Reliability Functional/longitudinal Data GLMM Parallel Computing Test fMRI Emotion Personality</p>
08/2017 10/2016	Visiting Ph.D. Researcher, UNIVERSITY OF GRANADA, Spain Supervised by Jose Miguel Angulo; Sponsor : Erasmus + <ul style="list-style-type: none">➤ Construct a new measurement of risk based on the general formation and simulated via MATLAB➤ Review a study on functional depth. <p>MATLAB Risk Measure Convexity Entropy Data Depth</p>
10/2015 10/2014	Joint Ph.D. Trainee, NATIONAL UNIVERSITY OF SINGAPORE, Singapore Supervised by Jialiang Li; Sponsor : China Scholarship Council <ul style="list-style-type: none">➤ Model and analyze financial time series data via Functional Data Analysis and Nonparametrics. <p>MATLAB Functional Data Smoothing Yield Curve</p>
10/2014 04/2014	Visiting Ph.D. Trainee, UNIVERSITY OF GÖTTINGEN, Germany Supervised by Helmut Herwartz; Sponsor : Erasmus Mundus Action 2 <ul style="list-style-type: none">R Time Series

EDUCATION

- 2018 **Doctor of Economics in Statistics**, Sichuan University, China
Dissertation : *Study on the Factors of Asset Price via Functional Data Analysis*
Degree conferred on Sep. 25, 2019
2011-2013, Graduate study (M.A level) in Finance, Sichuan University, China
- 2011 **B.S. in Mathematics**, Sichuan University, China

PUBLICATION

- **Meng Xu**, Philip Reiss. (2020) Distribution-free pointwise adjusted p-values for functional hypotheses. Accepted by proceeding of IWFOs 2020. [\[ArXiv\]](#)
- **Meng Xu**, Philip Reiss, Ivor Cribben. (2020) Generalized reliability based on distances. *Biometrics*. [\[DOI\]](#)
- Philip Reiss, **Meng Xu**. (2020) Tensor product splines and functional principal components. *Journal of Statistical Planning and Inference*. [\[DOI\]](#)
- **Meng Xu**, Jose M. Angulo. (2019) Divergence-based risk measures : a discussion on the sensitivities and extensions. *Entropy*. [\[DOI\]](#)
- **Meng Xu**, Jialiang Li, Ying Chen. (2017). Varying coefficient functional autoregressive model with application to the U.S. treasuries. *Journal of Multivariate Analysis*. [\[DOI\]](#)
- **Meng Xu**, Zhuyu Li, Taiji Wang. (2012). Study on the comparative analysis of the FDLR model and its nonlinear improvement in the interval finance yield series. *Soft Science*, in Chinese with English abstract. [\[DOI\]](#)
- **Meng Xu**, Tiande Li. (2012). Study on the semi-parametric models for Engel Curve of traffic and communication. *Statistics and Decision*, in Chinese with English abstract. [\[DOI\]](#)

CONFERENCE

- Organizer** Topic Contributed session in Joint Statistical Meeting. Philadelphia. 2020*
- Pres.** Distribution-free pointwise adjusted p-values for functional hypotheses. IWFOs. Brno, Czech. 2020*
- Pres.** Generalized reliability based on distances. UH-UCY (University of Cyprus) Workshop in Statistics, Haifa, Israel. Nov. 12, 2019.
- Pres.** Generalized test-retest reliability based on distances. Annual Meeting of the Israel Statistical Association. Bar-Ilan University, Israel. June 6, 2019.
- Pres.** Divergence-based Risk Measures : A Discussion on the Sensitivities and Extensions. Jerusalem Joint Statistical Event 2018 : 10th Conference of the Eastern Mediterranean Region of the International Biometrics Society (EMR – IBS). Jerusalem, Israel. Dec. 17 – 20, 2018
- Pres.** Divergence-based Risk Measures : A Discussion on the Sensitivities and Extensions. Joint Statistical Meetings, Vancouver, Canada. Jul. 28 – Aug. 2, 2018
- Poster** Time-Varying Coefficient Functional Autoregressive Model and its application to U.S. Treasuries. Asian Regional Section of the International Association for Statistical Computing ARS-IASC Conference. Singapore. Dec 17 – 19, 2015

OTHER PROFESSIONAL EXPERIENCE

- 06/2018 **Research Assistant, BUSINESS SCHOOL, SICHUAN UNIVERSITY, China**
- 10/2017 Participant in General Project *Air Pollution and Tourism : Sustainable development of Tourism based on the System of Air Pollution-Tourism-Economic Model*, sponsored by NNSFC (PI : Ying Li, No.711773082, Jan.2018-Dec.2021)
- ▶ Participated in completing the application declaration
 - ▶ Constructed the statistical model (Time Varying Spatial Autoregressive Model; TV-SAR) for considering the interactions of cities and other factors on the tourism industry
- Modeling Spatial model Time-Varying Tourism Environment
- 08/2018 **Research Assistant, SCHOOL OF ECONOMICS, SICHUAN UNIVERSITY, China**
- 10/2011 Participant in a series of national or provincial level of academic projects and governmental/enterprise programs hosted by supervisor Tiande Li's research group.
- ▶ Developed the Early-warning assessment Model, participating in Key Project *Overseas Petroleum Resources Replacement Strategy based on the Perspective of Chinese Petroleum Security*, sponsored by NNSFC, Jan.2012-Jun.2018
 - ▶ Application of risk models, participating in the enterprise consulting project *A Systematically Financing Plan for Mineral Resources of Tibet*, sponsored by China Development Bank, 2013
 - ▶ Reviewed works on the housing price model, participating in the project *Study on the Formation and Transmission Mechanism of Bubbles in the Housing Market – based on the OLG Model*, sponsored by Committee of Researched on the Generalized Virtual Economy, China, Sept.2012-Sept.2013
 - ▶ Data collection & analysis in R, and writing organizer, in the project *Program on the Contemporary Situation, Problems and Advice of Housing market for Sichuan Province*, Apr.2012-Jun.2012
 - ▶ Revised and rechecked the model, for Prof. Tiande Li's book *The Theory of Global Economical Fluctuation (Global Economic Cyclical and Non-cyclical Fluctuations and the Construction of the Warning Mechanism of China's Economy*, Major Project of NNSFC), Oct.2011-Aug.2012
- Modeling Assessment/evaluation model Risk model House price House bubbles Business cycle
- 09/2011 **Research Assistant, SCHOOL OF MATHEMATICS, SICHUAN UNIVERSITY, China**
- Participant in the project on the experiment of multicultural decisive behaviors between German and Chinese students, collaborated with the University of Bonn, Germany; Advisor : Prof. Zhuyu Li
- ▶ Data analysis of fuzzy survey in R and SPSS
- Fuzzy Statistics

INTERN & VOLUNTEER

- ▶ Examiner Member. Evaluation Committee of China Scholarship Council in Israel. 2019
- ▶ Stipend Assistant, Centre for European Studies, Sichuan University. 2011 – 2012 & 2015 – 2016
- ▶ Summer Intern (Lobby Manager), Bank of China, Chengdu. Aug. 2012
- ▶ Founder & President, Mathematics Fan Association of Sichuan University. 2009 – 2010

AWARD

National Merit Scholarship for Graduate Students issued by the Ministry of Education, P.R. China, 2012 & 2013