

Curriculum Vitae

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Education

Ph.D., Mathematics, Brandeis University (expected 2008)

Thesis: “Spiked Models of Wishart Ensemble”

Advisor: Mark Adler

B.S., Peking University (2003)

Research interest

Random matrix theory, especially its applications in probability, multivariate statistics and statistical physics.

Papers

1. “The Largest Sample Eigenvalue Distribution in the Rank 1 Quaternionic Spiked Model of Wishart Ensemble”, arXiv:0711.2722.
2. “A PDE for the Multi-Time Joint Probability of the Airy Process”, arXiv:0711.3797.

Presentations

1. “Spiked Models of Wishart Ensemble”, Working Group in Integrable Systems and Asymptotics, University of Michigan, December, 2007.
2. “Multivariable Calculus in Multivariate Statistics”, Graduate Student Seminar, Brandeis University, October, 2007.
3. (poster) “The Largest Eigenvalue Distribution in the Rank 1 Quaternionic Spiked Model of Wishart Ensemble”, Conference on Random and Integrable Models in Mathematics and Physics, Brussels, September, 2007.

Teaching experience

Fall 2007 Instructor of Techniques in Calculus (b) (math10b)
Spring 2007 Instructor of Techniques in Calculus (b) (math10b)
Fall 2006 Instructor of Techniques in Calculus (b) (math10b)
Spring 2006 Instructor of Techniques in Calculus (a) (math10a)

References

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Susan Parker (teaching)
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