Jiaxin QIU

PhD Candidate in Statistics

♦ Homepage |

| jxqiu77@gmail.com, qiujx@connect.hku.hk |

| GitHub |

| Google Scholar

EDUCATION

The University of Hong Kong

♦ Hong Kong, China

PhD Candidate in Statistics (Joint Program with SUSTech)

Sep. 2020 - Jun. 2024 (Expected)

Supervisors: Prof. Jianfeng (Jeff) Yao (CUHK-SZ) & Prof. Zeng Li (SUSTech)

Harbin Institute of Technology

♥ Harbin, China

M.Sc. in Statistics (Joint Program with SUSTech)

Sep. 2018 - Jun. 2020

Supervisor: Prof. Guo-Liang Tian

Southern University of Science and Technology *B.Sc. in Mathematics*

♥ Shenzhen, China *Sep.* 2014 – *Jun.* 2018

RESEARCH INTERESTS

- Random Matrix Theory
- High-dimensional Statistics

Publications/Manuscripts

Publications & Preprints

[*: corresponding author]

- 1. **Jiaxin Qiu**, Zeng Li*, Jianfeng Yao (2023). Asymptotic normality for eigenvalue statistics of a general sample covariance matrix when $p/n \rightarrow \infty$ and applications. *The Annals of Statistics*, 51(3): 1427-1451. DOI: 10.1214/23-AOS2300
- 2. Zhanting Long, Zeng Li*, Ruitao Lin, **Jiaxin Qiu** (2023). On singular values of large dimensional lag-τ sample auto-correlation matrices. *Journal of Multivariate Analysis*, 197. DOI: 10.1016/j.jmva.2023.105205
- 3. **Jiaxin Qiu**, Zeng Li*, Jianfeng Yao (2023+). Robust estimation for number of factors in high dimensional factor modeling via Spearman correlation matrix. *Submitted*. arXiv:2309.00870.
- 4. Qianqian Jiang, **Jiaxin Qiu**, Zeng Li* (2023+). On eigenvalues of sample covariance matrices based on high-dimensional compositional data. *Submitted*. arXiv:2312.14420.

Working Papers

1. **Jiaxin Qiu**, Zeng Li, Jianfeng Yao (2023+). On spiked eigenvalues of general sample covariance matrices under extreme aspect ratio. *Manuscript*.

Presentations

• (Poster) "Robust estimation for number of factors in high dimensional factor modeling via Spearman correlation matrix", RMTA2023, Shenzhen, China, June 2023

P Awards & Honors

China Undergraduate Mathematical Contest in Modeling: the 3rd Prize	2017
The Chinese Mathematics Competitions (CMC): the 2nd Prize	2017
Excellent Freshman Scholarship the 1st Prize (5%)	Nov. 2014
University Scholarship	2014–2017
Excellent Student Scholarship (20%)	Oct. 2017
Excellent Undergraduate Thesis (10%)	Jun. 2018

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TEACHING ASSISTANT

Courses at HKU

- (STAT6010/7610) Advanced Probability (2023, Course by Prof. Marius Hofert)
- (STAT2601) Probability and Statistics I
 (2 times TA in 2021 and 2024, Course by Dr. K.P., WAT)

Courses at SUSTech

- (STA5001) High Dimensional Statistics (2 times TA in 2022 & 2023, Course by Prof. Zeng Li)
- (MAT7102/MAT412) Selected Research Topics in Statistics (2020, Course by Prof. Qi-Man Shao)
- (MA308) Statistical Computation and Software (2020, Course by Prof. Zeng Li)
- (MA103A) Linear Algebra A (2 times TA in 2018 and 2019; Course by Prof. Jiagang Yang, Prof. Yimao Chen)

SKILLS

Programming: R, Julia, Python, MATLAB

Technologies: LATEX, Git

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