Wenshuo Wang

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Employment

Citadel Securities **Chicago, Illinois**
Quantitative Researcher *June 2021–Present*

Citadel Securities **Chicago, Illinois**
Quantitative Researcher (*Intern*) *June–Aug. 2020*

Education

Harvard University **Cambridge, Massachusetts**
Ph.D. in Statistics *Aug. 2016–May 2021*

University of California, Los Angeles **Los Angeles, California**
Cross-disciplinary Scholars in Science and Technology Program *July–Sept. 2015*

University of Science and Technology of China **Hefei, China**
B.S. in Statistics, **Special Class for the Gifted Young** *Sept. 2012–June 2016*

Publications and Manuscripts

*Author order is determined alphabetically.

Wenshuo Wang and Lucas Janson. A power analysis of the conditional randomization test and knockoffs. *Biometrika*, 2022.

Siliang Gong, **Wenshuo Wang**, Weijie J. Su, and Qi Long. Per-family error rate control for Gaussian graphical models via knockoffs. *In Submission*, 2020.

Yichao Li*, **Wenshuo Wang***, Ke Deng, and Jun S. Liu. Stratification and optimal resampling for sequential Monte Carlo. *Biometrika*, 2021.

Stephen Bates*, Emmanuel Candès*, Lucas Janson*, and **Wenshuo Wang***. Metropolized knockoff sampling. *Journal of the American Statistical Association*, 2021.

Teaching

As Instructor
- *Stat P-17000: Introduction to Probability and Statistical Inference* (**new**) Harvard University, June–July 2018

As Teaching Assistant
- *Stat 211: Statistical Inference I* Harvard University, Sept.–Dec. 2018
- *Stat 171: Introduction to Stochastic Processes* Harvard University, Jan.–May 2018
- *Stat 210: Probability I* Harvard University, Sept.–Dec. 2017
- *Applied Stochastic Processes* University of Science and Technology of China, Sept. 2015–Jan. 2016
- *Linear Algebra* University of Science and Technology of China, Mar.–July 2015

Talks

- *A Power Analysis of the Conditional Randomization Test and Knockoffs* Bernoulli-IMS One World Symposium, Aug. 2020
- *Stratification and Optimal Resampling for Sequential Monte Carlo* Joint Statistical Meetings (JSM), Aug. 2020

- *Metropolized Knockoff Sampling* — Dempster Prize Colloquium, Nov. 2019
- *Metropolized Knockoff Sampling* — Joint Statistical Meetings (JSM), July 2019
- *Metropolized Knockoff Sampling* (poster) — New England Statistics Symposium (NESS), May 2019
- *Challenges in High-Dimensional Variable Selection* — Models, Inference & Algorithms (MIA) Seminar at the Broad Institute, Dec. 2018

Selected Awards

- National Scholarship (**Top 1%** nationwide), Chinese Ministry of Education (2013, 2014, 2015)
- CSST Scholarship (**Top 15%** Chinese and Japanese applicants), UCLA (2015)
- Outstanding New Student Award (**Top 1** in the Special Class for the Gifted Young), USTC Alumni Foundation (2012)
- China Undergraduate Mathematical Competition, **Nationwide, Second Prize** (7th place, 2014)
- China Undergraduate Mathematical Competition, **Anhui Division, First Prize** (2nd place, 2013)