

Kenneth Hung

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EDUCATION

University of California, Berkeley

Ph.D. in Mathematics; GPA: 3.9/4.0

Berkeley, CA

Aug. 2014 – Present

California Institute of Technology

B.S. with Honors in Mathematics and Computer Science (minor); GPA: 4.0/4.0

Pasadena, CA

Sept. 2010 – May 2014

WORK EXPERIENCE

Citadel LLC

Quantitative Researcher Intern

Chicago, IL

May 2017 – Aug. 2017

- **Market making team:** Two projects on high frequency trading stock price predictive models
- **Model selection:** Investigated new high-dimensional feature selection in linear models for best model and best model path
- **Machine learning methods:** Predictive models based on kernel methods and random forests using R

Facebook Inc.

Software Engineer Intern

Menlo Park, CA

Jun. 2012 – Sept. 2012

- **Pages team:** Implemented UI elements for page admins and crowd-sourced information using XHP

PUBLICATION AND PREPRINTS

Statistical methods for replicability assessment

Kenneth Hung and William Fithian, in preparation

Present

- **Meta-analysis:** Analyzed dataset from experimental psychology replications to quantitatively answer previously vague questions about replicability in the scientific domain
- **Multiple testing and post-selection inference:** Developed new tests and new metrics for replicability analysis
- **Simulations and recommendations:** Simulations and data visualizations in support of better future scientific practices

Rank verification for exponential families

Kenneth Hung and William Fithian, Annals of Statistics, in press

2016

- **Multiple comparison with sample best:** Devised a more powerful approach to this classical problem that handles sparse large parameters without sacrificing power in the dense case
- **Simulations:** Demonstrated gains in power using Matlab, Python and R

SKILLS

Languages: C/C++, Mathematica, Matlab, Python, R

Technologies: git, L^AT_EX

PROFESSIONAL ACTIVITIES

Causal inference reading group

University of California, Berkeley

Aug. 2016 – Present

- **Topics:** Philosophy, randomized experiment, observational studies, matching, propensity score, DAGs, instrumental variable, sensitivity analysis, regression discontinuity

HONORS AND AWARDS

Scott Russell Johnson Undergraduate Prize, California Institute of Technology

Awarded to the best graduating mathematics major

2014

International Mathematical Olympiad

Represented Hong Kong; Bronze and Silver

2009, 2010