Xinru Liu (She/her/hers) — Resume

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Education

Boston University (*Ph.D. Candidate in Statistics*)

o Related coursework: Machine Learning, Reinforcement Learning, Generalized Linear Model & Application, Computational Statistics, Stochastic Processes, Time series, Bayesian Statistics, Hypothesis Test, Prob Theory.

• Qualifying Exam: Applied Statistics, Mathematical Statistics Wheaton College (B.A. in Mathematics & Computer Science, minor in piano performance)

Summa Cum Laude, GPA: 3.93

- Honors: Phi Beta Kappa Ruth Redding Graduate Scholarship (2019), Helen Zoe Duncan Prize in Piano Performance (2017-2019).
- Related coursework: Data Structure, Algorithm, Theory of Computing, Graphics, Data Visualization, Database Management.

Technical & Programming Skills

Programming: Python, R, Matlab, C & C++, SQL DL: PyTorch, Keras, HuggingFace, Transformers, Cuda Visualization & EDA: Numpy, Pandas, Matplotlib, Seaborn, Jupyter, Weights & Biases, ggplot, dplyr

Operating Systems: Linux, Windows, Mac OS ML Frameworks: SKLearn, SciPy, XGBoost Tools/platforms: Git, AWS (Cortex), Microsoft Azure ML, Jira, Confluence, LabelBox

Work Experience

Applied Science Intern Liberty Mutual Insurance Solaria Labs

- **Background:** Enhanced underwriting decisions by fine-tuning LLM using **Human In The Loop** approach.
- Improved the Flan-T5 LLMs' performance in classifying risk characteristic queries ($10\% \uparrow$ in F1-score), using prompt engineering and the Reinforcement Learning from Human Feedback fine-tuning algorithm(PPO).
- Reduced the GPU memory requirement and computational cost by integrating **LoRA** reparameterization technique.
- Facilitated reproducibility among team members by maintaining a GitHub repo adhering to industry best practices.

Graduate Data Science Intern

Liberty Mutual Insurance Office of Data Science

- Background: Identified similar business descriptions across diverse economic sectors using Hierarchy in NAICS Code.
- Approach 1: Improved the baseline accuracy of semantic search for code prediction by 4% by developing a customized hierarchical similarity metric on MPNet embeddings through Breadth-first search (BFS) algorithm.
- o Approach 2: Boosted classification accuracy from 87% to 95% by engineering a hierarchical NLP classifier that constructs a layered representation linking business embeddings to a structured hierarchy of NAICS codes.

Research & Projects

A Statistical Perspective on Algorithm Unrolling Method for Inverse Problems

- o Derived a theoretical error rate for estimating nonparametric regression models using a sparse Bayesian gradient descent network (GDN), an algorithm unrolling deep neural network architecture driven by proximal gradient descent.
- Addressed large-scale inverse problems using the GDN in image reconstruction by denoising blurred images.
- Resolved the computational intractability issue in sparse deep learning by leveraging an efficient approximate MCMC algorithm (SA-SGLD) that employs asynchronicity and sparsity for fast sampling (Pytorch).

Thompson Sampling in Dynamic Pricing

- o Maximize cumulative revenue by developing and implementing a **Bayesian dynamic pricing** policy within a recommender system to optimize product pricing over time.
- Efficiently learn the unknown noise CDF of the pricing model by training a derivative-based neural network.
- Employ Thompson Sampling, a Bayesian contextual bandit posterior sampling algorithm, to efficiently estimate model parameters and derive posterior contraction rates.

Reinforcement Learning through soft Deep Q-Network

- Extend the foundational Q-learning method by pioneering a soft Deep Q-Network, where an agent learns effective policies directly from high-dimensional inputs while delivering precise actions within continuous action spaces.
- o Establish the algorithmic and statistical error rates for approximating the ground true action-value functions using the iterative policy sequence achieved through soft-DQN.

Publications

- Liu X., Atchade Y. Neural Thompson Sampling for Dynamic Pricing. Unpublished Manuscript.
- Wang L., Liu X., Matthew A., Atchade Y. On cyclical MCMC sampling. Accepted by AISTATS 2024.
- Atchade Y., Liu X., Zhu Q. A statistical perspective on unrolling models for inverse problems. arXiv:2311.06395. Under review by JMLR.
- o Liu X., Gui X., Qi T., Guo W. (2018). Multimodal Data Fusion in 3D printing Quality. IEEE Sensors Letters, DOI 10.1109/LSENS.2018.2881475.

Sept 2019 - Dec 2024 (expected)

Sept 2015 - May 2019

Norton, MA

June 2022 - August 2022

Sept 2021 - Jan 2023

Sept 2022 - present

Jan 2021 - present

Boston, MA

Boston, MA

June 2023 - August 2023