

News Archive for 2024

December 2024

Xinghao Qiao leaves the LSE



Associate Professor Xinghao Qiao has left LSE for pastures new and has accepted a position of Associate Professor in Business Analytics at the University of Hong Kong Business School.

Xinghao told the department, 'The decision was a very tough one. It has been an honour and enriching experience to be part of the Department of Statistics at LSE for the past nine years. Since joining after completing my PhD in 2015, I have had the opportunity to grow both professionally and personally. The support and collaboration within the department have been instrumental in shaping my career, and I am profoundly grateful for the guidance and encouragement I have received from all my colleagues. I will truly miss the always friendly and supportive environment provided by the department.'

I want to thank everyone of you again for making my experience at LSE so positive and unforgettable! I wish the Department of Statistics continued success and excellence in all future endeavours.'

We are very sad to see him go, but we wish you good luck on your new adventure, Xinghao!

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December 2024

Welcome to our Department Senior Student Adviser Franks Reyes-Sarria



A big warm welcome to Franks Reyes-Sarria who is our brand new Department Senior Student Adviser!

Franks will help you navigate LSE's support system and beyond, this includes:

Providing a supportive ear within our department

Advising on aspects of university life that you're unsure about - whether that's assessments, regulations, or finding the right kind of support

Helping with issues that are impacting your ability to get the most from your LSE experience

Franks brings over six years of experience in student support and academic administration at LSE. Previously working in the Student Services Centre, Franks played a key role in maintaining student records, advising on policies, and supporting major student events like enrolment and graduation. This experience ensures Franks is well-equipped to provide tailored guidance to help you make the most of your time at LSE.

Book an appointment with Franks and find the details of his weekly drop-ins!

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December 2024

Department of Statistics takes the stage at NeurIPS 2024!

The Department of Statistics is proud to announce its strong presence at NeurIPS 2024, one of the world's most prestigious conferences on artificial intelligence and machine learning. Hosted in Vancouver, Canada, from 10 to 15 December 2024, this event showcases groundbreaking advancements shaping the future of AI.

This year, LSE researchers will present five papers spanning diverse topics such as active learning, multi-armed bandits, causal dependence visualisation, causal reinforcement learning, and kernel-based methods. These studies push the boundaries of AI research, offering new insights and methodologies that address real-world challenges.

The work represents collaborative efforts with leading global institutions, including Meta, George Washington University, KAIST, Karlsruhe Institute of Technology, New York

University, Seoul National University, Shanghai University of Finance and Economics, and The Hong Kong Polytechnic University.

Each paper below highlights the department's commitment to developing new AI and machine learning methodologies and contributing solutions that resonate across academia and industry.

Here's a glimpse of the innovative research being presented:

1. [**An Adaptive Approach for Infinitely Many-armed Bandits under Generalized Rotting Constraints**](#)
Authors: Jung-hun Kim, Milan Vojnovic, and Se-Young Yun.
2. [**Causal Dependence Plots**](#)
Authors: Joshua Loftus, Lucius Bynum, and Sakina Hansen.
3. [**On the Convergence of Loss and Uncertainty-based Active Learning Algorithms**](#)
Authors: Daniel Haimovich, Dima Karamshuk, Fridolin Linder, Niek Tax, and Milan Vojnovic.
4. [**The Minimax Rate of HSIC Estimation for Translation-Invariant Kernels**](#)
Authors: Florian Kalinke and Zoltan Szabo.
5. [**Two-way Decofounder for Off-policy Evaluation under Unmeasured Confounding**](#)
Authors: Shuguang Yu, Shuxing Fang, Ruixin Peng, Zhengling Qi, Fan Zhou, and Chengchun Shi.

November 2024

Excellence in Education Awards



We are pleased to announce that two members of the Professional Services Team in the Department of Statistics have received an Excellence in Education Award! Huge congratulations to Steve Ellis and Yanli Ji. Also, congratulations to BSc Actuarial Science Programme Director and Student Experience Strategic Lead, [Dr Pik Liew](#) who is in the picture above, 2nd from left.

November 2024

Professor Henry Wynn has sadly passed away



It is with great sadness that we announce the passing of our colleague, Professor Henry Wynn, who passed away on Saturday 2 November 2024.

Henry was a full-time member of the Department of Statistics at the LSE from 2003 to 2011 and remained a very active colleague ever since. He served as Head of Department between 2003 and 2006, and also led the Decision Support and Risk Group (DSRG). For many years, Henry was the co-chair of the Research Centre CATS (Centre for the Analysis of Time Series). From 2000 to 2005, he was also part-time Scientific Co-Director of EURANDOM, the international stochastics institute at Eindhoven University of Technology in the Netherlands. During the last several years, Henry was the Principal Investigator in the EU-funded projects CELSIUS (Combined Efficient Large Scale Integrated Urban Systems) and ReUseHeat (Recovery of Urban Excess Heat) at the LSE.

Henry was elected President of the Royal Statistical Society in 1977. His academic career included roles as Lecturer and Reader at Imperial College and, in 1985, Professor of Mathematical Statistics at City University London, where he became Dean of Mathematics from 1987 to 1995. At City University, he co-founded the Engineering Design Centre and introduced new degrees, including the MSc in Quality Improvement and System Reliability and the MSc in Research Methods and Statistics. In 1995, he moved to the University of Warwick as Founding Director of the Risk Initiative and Statistical Consultancy Unit (RISCU), developing it into a leading centre supported by numerous research grants. He was the founding president of the European Network for Business and Industrial Statistics (ENBIS), which now boasts over a thousand members and a successful annual conference.

In 1982 Henry was awarded the Guy Medal in Silver from the Royal Statistical Society and in 2011 the Box Medal from ENBIS. He was an Honorary Fellow of the Institute and Faculty of Actuaries (IFoA), a Fellow of the Institute of Mathematical Statistics, and held an Emeritus Fellowship from the Leverhulme Trust. Additionally, he was awarded the Exzellenzstipendium des Landes Oberösterreich by the governor of Upper Austria.

Henry was a prolific researcher in statistics, having written over 300 peer-reviewed publications on numerous topics, including experimental design, system reliability,

computer experiments, dynamical search, algebraic statistics, and risk. In 2021, he published a societal critique with the book *Against Sacrifice: An essay on risk and ethics*.

Henry leaves two sons Hamish and Robin by his first wife Sandra and was happily married for over thirty years to his second wife, the distinguished photographer Jan Baldwin.

The Department of Statistics will deeply miss his presence and contributions.

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November 2024

Lloyd's of London trip



The Department of Statistics organised a visit to the Lloyd's of London on Friday 15 November 2024. The guided tour covered among others how Lloyd's operates today, the history of Lloyd's, the present building (including the Lutine Bell, Loss Book, the Adam Room, the Old Library and the Nelson Collection).

BSc Mathematics, Statistics and Business student Chuer Xu commented that: 'I want to take this opportunity to thank Xiaolin for taking us on the insightful Lloyd's of London tour. It was an incredibly valuable experience, and I truly appreciate the effort from the Department of Statistics in organising such meaningful events for us.'

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October 2024

Chis Lam Chun Onn becomes first MSc Statistics student to be a EMFSS scholarship holder



On 17 October, Professor Irini Moustaki and Dr Giulia Livieri attended a reception for EMFSS students. The students in attendance are part of the international programme that LSE is involved with. Huge congratulations to our current MSc Statistics student Chris Lam Chun Onn who completed the EMFSS MSc Data Science and Business Analytics programme and also received the scholarship. Chris is the first MSc Statistics student to be a scholarship holder from the EMFSS programme. Amazing work, Chris!

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October 2024

PhD Announcement



We are delighted to inform you that Shakeel Gavioli-Akilagun (supervisor: Piotr Fryzlewicz) has been recommended for the award of a PhD for their thesis, On Inference and Causality in Change Point Regressions.

On behalf of all in the Department of Statistics, we would like to congratulate Dr. Gavioli-Akilagun on their fantastic achievement. It is wonderful that they are now working in the Department as an LSE Fellow!

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August 2024

LSE 100 award winners

We are delighted to announce that our BSc in Mathematics, Statistics and Business student Mateusz Mikolajczak has been awarded the Sir Robert Worcester Prize for Exceptional Academic Performance on LSE100!

This prize is awarded to the student who achieves the highest overall mark on LSE100 each academic year, in recognition of the exemplary work that they produced during their time on the course. This is a tremendous achievement!

Mateusz is also a recipient of an LSE100 Award for Outstanding Academic Achievement, as are Marco Molinari and Shantanu Chandwani!

This award recognises the brilliant work that these students and their fellow group members (from departments across the School) produced during their LSE100 group research project in Winter Term 2024. This work demonstrated a commitment to interdisciplinary investigation and their effective collaboration as a team. In light of their outstanding work, they were nominated by their LSE100 teachers, and their award was confirmed following a review by the LSE100 Co-Directors.

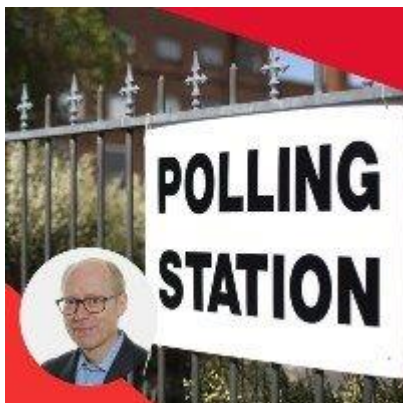
There will be a celebratory reception to recognise all LSE award winners taking place on the evening of Tuesday 8 October.

Again, well done to Mateusz Mikolajczak, Marco Molinari and Shantanu Chandwani!

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July 2024

Professor Jouni Kuha's article on exit polling

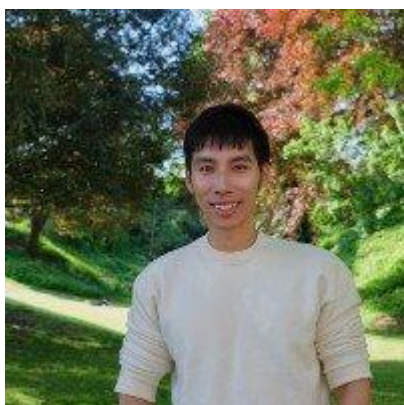
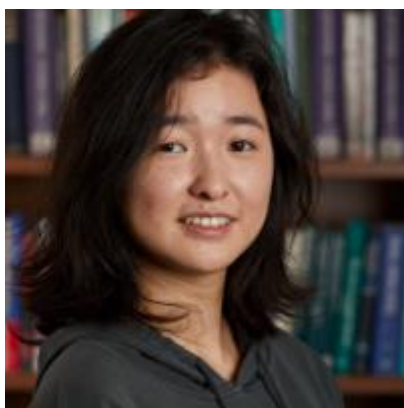


Our very own Professor Jouni Kuha has worked on the exit-polling team since 2010. His work on exit polling can be found in this article he contributed to called '[What Makes the U.K. Exit Poll So Trusted](#)'

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June 2024

Three PhD announcements!



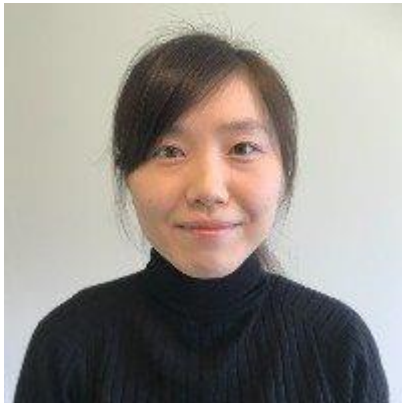
We are proud to announce that we have three PhD recommendations to share with you! Shuhan Yang (supervisor: Piotr Fryzlewicz) has been recommended for the award of a PhD for her thesis: Tools for model selection for mean-nonstationary time series, Weilin Chen (supervisor: Clifford Lam) has been recommended for the award of a PhD for his thesis: Factor modelling for tensor time series and Toby Wade (supervisor: Clifford Lam) has been recommended for the award of a PhD for his thesis: Transformers and Tradition: Using Generative AI and Deep Learning for Financial Markets Prediction!

On behalf of everyone in the Department of Statistics, we would like to congratulate Dr. Yang, Dr. Chen and Dr. Wade on their fantastic achievements and wish them all the best for the next stage of their careers!

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June 2024

Interim Review passed



We are very pleased to announce that Christine Yuen has successfully passed her Interim Review! Huge congratulations, Christine!

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June 2024

Class Teacher Awards and LSESU award for student voice and partnership





We are very proud to announce that the Department of Statistics had five class teachers who won awards at the ceremony on 6 June 2024 with two highly commended! Also, Dr. Pik Liew was highly commended for the LSESU Teaching Award for Student Voice and Partnership. The criteria for this award is as follows, and Pik does all of these amazing things for our students:

- Offers frequent and timely opportunities for you to provide feedback on your experience within a course, programme or department
- Responds openly to your feedback, and is willing to make changes to improve your experience (or the experience of future students)
- Effectively communicates what changes have been made, or the reasons why suggested changes were not possible
- Takes a collaborative approach to teaching by giving you opportunities to shape your learning (as an individual or a class)
- Empowers you to get involved with projects/initiatives to enhance your learning, or your wider experience, in your course, programme or department.

Everyone in the Department of Statistics is so grateful to our amazing students for taking time to nominate our hard working and supportive teachers.

Massive congratulations go out to the following teachers who won class teacher awards:

- 🌟 Camilo Cardenas-Hurtado
- 🌟 Phil Chan
- 🌟 Mingwei Lin
- 🌟 Kaifang Zhou
- 🌟 George Zouros

Highly Commended:

- 🌟 Zackary Allinson
- 🌟 Pouya Roudaki

LSE Class Teacher Awards are given to Graduate Teaching Assistants, Teaching Fellows and Guest Teachers in recognition of their very special contribution to teaching at LSE. They are

organised by the LSE Eden Centre, and were presented at a ceremony on Thursday 6 June 2024 at the Saw Swee Hock, alongside the LSESU Teaching Awards.

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May 2024

MSc Statistics student gains place on Parliamentary Internships Programme



We are thrilled to announce that one of our MSc Statistics students has been successful in gaining a place on a Parliamentary Internships Programme! A huge congratulations goes to MSc Statistics student Gessienne Grey.

A celebratory reception for the Parliamentary Internships Programme took place on Tuesday 14 May 2024 in the House of Commons, hosted by Mr Barry Sheerman MP. The event was an opportunity to congratulate Gessienne Grey and other interns alongside networking with food and drinks.

We are incredibly proud of Gessienne!

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May 2024

Professor Fiona Steele receives the Howard Medal





We are delighted to announce that Professor Fiona Steele is the recipient of the Howard Medal given by the Royal Statistical Society. The Howard Medal was established in memory of the prison reformer John Howard (1726-90). It is awarded every three years to a fellow of the Society for outstanding contributions to the development or application of social statistics. The RSS is a professional body for all statisticians and data analysts wherever they may live.

The RSS have explained to us that:

'The Howard Medal is awarded to Fiona Steele for her outstanding contribution to the field of social statistics, in particular the development of methods for the analysis of panel data, the use and extension of event history models, multilevel and multistate models as well competing risk and survival models within the longitudinal framework.

Many modern developments in social statistics have been directly influenced by her work. Her many major contributions in the context of longitudinal studies, including the British birth cohort studies and the UK Household Longitudinal Study, have led to statistically sound methodology to keep track of, eg, the UK populations and subpopulations in health, social mobility educational development, fertility and many key sub areas.

Fiona can be considered as a leading international researcher in her field, as reflected by the various honours she has received in social science. She manifests the continuing importance of social statistics within the RSS orbit.'

We have also kindly been given a personalised quote from the RSS President, Dr Andrew Garrett:

"Fiona has had a profound impact on social statistics and in particular her work around longitudinal study methodology has significantly strengthened the insights that these essential studies deliver. Fiona is to be congratulated for being a true role model in her field."

This is an amazing achievement and everyone in the Department of Statistics is incredibly proud. Many congratulations, Fiona!

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May 2024

Francesca Panero leaves the LSE



Our lovely Assistant Professor Francesca Panero has left LSE for pastures new and has accepted a tenure-track position in Sapienza University, Rome.

Francesca told the Department, 'The decision was a very tough one. At LSE, I had the opportunity to learn and grow a lot in a welcoming environment and with colleagues that made me feel extra supported along the way. I want to thank each and every one of you for making my experience so positive! I will treasure it.'

We are very sad to see her go, but we wish you good luck on your new adventure, Francesca!

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April 2024

Two Statistics students are winners at the Optiver Awards ceremony!

We are delighted to announce that two of our Statistics students, Wanqing An and Terrence Zheng, received awards at the Optiver Awards ceremony!

The Optiver Coding Challenge is an annual competition that the Digital Skills Lab has been hosting since 2020, in collaboration with Optiver, aimed at LSE students. Managed jointly by the Digital Skills Lab and LSE Careers, the challenge invites students to engage in workshops

and lectures, forming teams to develop algorithms for trading stocks on a market simulator. The culmination of the challenge sees these teams competing to determine whose algorithm generates the highest returns. Additionally, students are required to create presentations outlining their collaborative efforts and solutions to any encountered obstacles.

Wanqing An showcased exceptional teamwork and leadership skills, earning the individual Team Spirit award. Additionally, Wanqing An was part of the team that secured the Best Trading Strategy award, highlighting their strategic brilliance and profound understanding of market dynamics.

Terrence Zheng's contribution to his team's success was instrumental in winning the Teamwork & Collaboration award. Terrence Zheng and his team exemplified resilience, dedication, and a collaborative spirit that distinguished them from others.

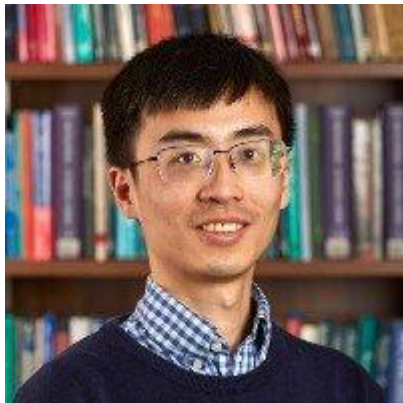
Terrence Zheng told us, 'It was an exciting journey where I was able to put classroom theory into practical use and I sincerely thank LSE's effort into organizing it.'

The ceremony took place on Friday 8 March 2024 in the Shaw Library.

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March 2024

Dr. Tengyao Wang promoted to Professor!

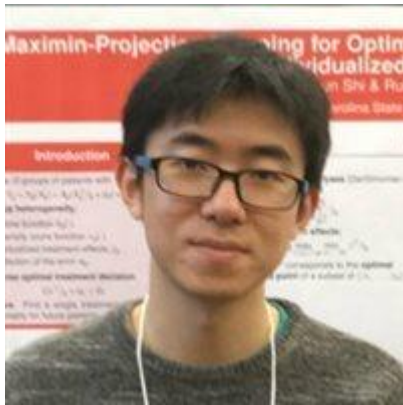


The Department of Statistics would like to congratulate Tengyao Wang who has been promoted to Professor which will be effective from August 2024! It is a fantastic recognition of his talent and of how lucky we are to have him with us in the department. Many congratulations to Tengyao on this well-deserved promotion!

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February 2024

Winner of IMS Tweedie New Researcher Award announced



Dr. Chengchun Shi has been nominated as the recipient of the prestigious 2024 IMS Tweedie New Researcher Award!

As the award recipient, he is invited to present the Tweedie New Researcher Invited Lecture at the 2024 IMS New Researchers Conference. Chengchun was selected by the Institute of Mathematical Statistics Committee: “For ground-breaking contributions to statistical inferences in reinforcement learning and complex data, with applications to precision medicine, mobile health, ridesharing, neuroimaging, and deep brain stimulation.”

You can find more information about the award on the Institute of Mathematical Statistics website.

Huge congratulations, Chengchun!

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February 2024

Interim Review passed



We are very pleased to announce that Andreas Søjmark has successfully passed his Interim Review! Huge congratulations, Andreas!

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January 2024

Winton prize winners



We are pleased to announce that we have been kindly donated the following prizes by Winton. Our Head of Department Professor Pauline Barrieu would like to thank Winton for these donations and the Department of Statistics is extremely thankful for their continued support. A huge congratulations to the students who have worked hard and have been awarded the prizes below.

Prize: Winton Prize for Academic Excellence in MSc Statistics/MSc Statistics (Financial Statistics) and MSc Statistics (Social Statistics).

This prize was awarded to the student with the highest overall mark in their assessments. One prize of £500 was awarded.

Winner: ZHENGBIN HUANG.

Prize: Winton Prize for Best Dissertation in MSc Statistics/MSc Statistics (Financial Statistics)/MSc Statistics (Social Statistics).

This prize was awarded to the student with the highest mark in their dissertation. One prize of £500 was awarded.

Winner: RICK HOLUBEC.

Prize: Winton Prize for Academic Excellence in MSc Data Science.

This prize was awarded to the MSc Data Science student with the highest overall marks in their assessments. One prize of £500 was awarded.

Winner: JIAJUN LUO.

Prize: Winton Prize for Best Capstone Project in MSc Data Science.

This prize was awarded to the group of MSc Data Science students with the highest overall mark in their Capstone Project. One prize of £500 was awarded (divided equally between the group members).

Winners: AMATUL HUSSAIN, GLAFKOS KRONIDES, ARIF MEIGHAN and JERRY TANN.

Prize: Winton Prizes for Academic Excellence in Statistics with Financial Applications. This prize was awarded to two undergraduate Statistics students who have taken the Stochastics and Actuarial Methods in Finance course (ST330) and achieved the highest weighted

average marks. Two prizes of £500 were awarded.
Winners: SHIN WEI CHONG and MICHAEL VALENTINO.

End of 2024 archive.