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Junu Lee

Email: junulee@wharton.upenn.edu Website: leejunu.github.io

Education The Wharton School, University of Pennsylvania

Philadelphia, PA

Ph.D. in Statistics

08/2022 - Present

Advisor: TBD

Harvard University

Cambridge, MA

A.B. in Mathematics and Statistics

08/2018 - 05/2022

S.M. in Computer Science (concurrent AB/SM program)

Advisor: Lucas Janson

Research interests

Selective inference; Multiple hypothesis testing; Variable selection; e-values and e-processes; Sequential testing; Distribution-free inference;

Papers and preprints

* denotes alphabetical order or equal contribution

- [3] Jeffrey Zhang and **Junu Lee**. A general condition for bias attenuation by a nondifferentially mismeasured confounder. 2024. arXiv: 2409.12928.
- [2] **Junu Lee** and Zhimei Ren. *Boosting e-BH via conditional calibration*. 2024. arXiv: 2404.17562. (Under review at Journal of the Royal Statistical Society, Series B).
- [1] Taehyeon Kim, Eric Lin, **Junu Lee**, Christian Lau, and Vaikkunth Mugunthan. "Navigating Data Heterogeneity in Federated Learning: A Semi-Supervised Approach for Object Detection". In: *Thirty-seventh Conference on Neural Information Processing Systems*. 2023.

Awards and honors

NSF Graduate Research Fellowship '22
Harvard College Research Program '20
Herchel Smith Harvard Undergraduate Research Fellowship '20
Derek Bok Certificate of Distinction in Teaching '19, '20

Talks

Invited talks:

Boosting e-BH via conditional calibration.

International Seminar on Selective Inference, June 2024.

Teaching

Teaching Assistant, The Wharton School

STAT 9270*‡: Bayesian Statistical Theory and Methods	Spring '24
STAT $4050^{\ddagger}/7050^{\dagger\ddagger}$: Statistical Computing with R	Fall '23 (Q2)
STAT 1110: Introductory Statistics	Fall '23
STAT 1020: Introductory Business Statistics	Fall '22

Teaching Assistant, Harvard University

STAT 149: Introduction to Generalized Linear Models	Spring '22
STAT 210*: Probability I	Fall '21
STAT 111: Introduction to Statistical Inference	Spring '20, '21
STAT 110: Introduction to Probability	Fall '19, '20, '21

^{*:} graduate-level courses; †: MBA courses; ‡: guest lectures given

Professional service

Wharton Doctoral Ph.D. Mentor

August 2024 - Present

Provide mentorship to incoming Ph.D. students.

Industry experience

Dynamo AI

Various

Founding member, advisor

05/2022 - 12/2023

- Developed a multitude of federated learning algorithms and adapted them to various problem domains, e.g., finance, automated driving.
- Met with industry partners to collaborate on algorithms and present finished products.

Hudson River Trading

New York, NY

Algorithm developer intern

06/2021 - 08/2021

- Completed multiple quantitative projects on financial forecasting.

Proton.ai Boston, MA

ML research intern

05/2019 - 08/2019

- Developed NLP-based recommendation systems for sales teams to efficiently market new products and promotions.
- Contributed to the research and training of customer churn models.