Chung Hang Edwin Fong

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'd edfong.github.io/ • • • • edfong

Education

University of Oxford

Oxford

PhD in Statistics

Expected 2018 – 2022

Supervisor: Professor Chris Holmes

Thesis title: 'The Predictive View of Bayesian Inference and Model Selection'

- In partnership with **The Alan Turing Institute**
- Research interests include Bayesian inference, missing data, model misspecification, nonparametric methods, uncertainty quantification

University of Cambridge

Cambridge

MEng in Information Engineering

2014 - 2018

- Distinction (Top-ranked in the year)
- Courses include computational neuroscience, machine learning, molecular bioengineering, signal processing

Research & Work Experience

Roche Welwyn Garden City

Biostatistics PhD intern

Sept 2020 - Nov 2020

Supervisor: Chris Harbron

• Developed R packages for generating synthetic clinical trial data and benchmarking machine learning algorithms in healthcare settings.

Department of Statistics and Data Sciences, UT Austin

Austin

Visiting researcher

Oct 2019 – Nov 2019

Collaborator: Professor Stephen G. Walker

• Investigated the foundations of Bayesian uncertainty and prediction, leading to the work titled "Martingale posterior distributions".

Department of Biochemistry, Chinese University of Hong Kong

Hong Kong

Research intern

June 2016 – *Aug* 2016

• Synthesized a gene cassette using standard molecular biology cloning techniques, such as PCR, restriction digestion, ligation, and bacterial transformations.

Thales Hong Kong

Software engineering intern

July 2015 – Aug 2015

• Built an automatic integration test harness for Ticket Vending Machines in Hong Kong's Mass Transit Railway, programmed in C++ and Python.

Preprints & Publications

E. Fong and C. Holmes, "Conformal Bayesian computation," arXiv preprint arXiv:2106.06137, 2021.

E. Fong, C. Holmes, and S. G. Walker, "Martingale posterior distributions," *arXiv preprint arXiv*:2103.15671, 2021.

E. Fong and C. Holmes, "On the marginal likelihood and cross-validation," *Biometrika*, vol. 107, no. 2, pp. 489–496, 2020.

E. Fong, S. Lyddon, and C. Holmes, "Scalable Nonparametric Sampling from Multimodal Posteriors with the Posterior Bootstrap," in *International Conference on Machine Learning* 2019. Oral (long).

Awards & Scholarships

International Conference on Machine Learning 2019 Travel Award Long Beach Funding to support travel to ICML 2019 2019 **Wolfson College Travel Grant** Oxford Funding to support travel to ICML 2019 2019 The Alan Turing Institute Doctoral Studentship London Funding for international tuition fees and stipend for PhD studies for 3.5 years 2018 - 2022**Charles Lamb Prize** Cambridge Awarded to the top-ranked engineer in information engineering in Part IIB of MEng 2018 3rd Year Prize for Bioengineering Cambridge Awarded to the top-ranked bioengineer in Part IIA of MEng 2017 3rd Year Prize for Computer-based Project Cambridge Awarded to a top computer-based project in Part IIA of MEng 2017 Bill Brown Prize Cambridge

Invited Talks

Approximate Bayesian Computation in Svalbard 2021 Invited speaker

Online *Apr* 2021

2016 - 2018

Title: 'Martingale Posteriors: Bayesian Uncertainty via Imputation'

Awarded to the top-ranked engineer in Churchill College each year

International Conference on Machine Learning 2019

Long Beach June 2019

20 minute oral presentation, awarded to top 20% of papers

June 201

Title: 'Scalable Nonparametric Sampling from Multimodal Posteriors with the Posterior Bootstrap'

Teaching

Department of Statistics, University of Oxford

Oxford

Tutor/teaching assistant
Bayes Methods (Master's course)

Jan 2019 – Mar 2021

Programming

Python (JAX, PyMC3, scikit-learn), R (Stan, tidyverse)

Languages

Fluent: English, Cantonese Intermediate: French, German