

Man Fung (Heman) LEUNG

PHD CANDIDATE · STATISTICS

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Education

University of Illinois Urbana-Champaign (UIUC)

PHD IN STATISTICS

May 2026 (Expected)

- Interests: Time Series, Statistical Computing, Causal Inference, Machine Learning
- Advisors: Yuguo Chen, Xiaofeng Shao

The Chinese University of Hong Kong (CUHK)

MPHIL IN RISK MANAGEMENT SCIENCE

Jul 2021

- Thesis: A General Theory of Recursive Nonparametric Estimation
- Advisor: Kin Wai Chan

BSC IN QUANTITATIVE FINANCE AND RISK MANAGEMENT SCIENCE, FIRST CLASS HONORS

Jul 2019

- Minors in Statistics
- Academic Exchange at University of California, Davis

Professional Experience

2022–Now **Consultant**, Illinois Statistics Office, UIUC

2021–Now **Teaching Assistant**, Department of Statistics, UIUC

2019–2021 **Teaching Assistant**, Department of Statistics, CUHK

2019 **Research Intern**, Institute of Software, Chinese Academy of Sciences

2018 **Practicum**, Department of Finance, CUHK

Summer Intern, Economic Research, Hong Kong Monetary Authority

2017 **Summer Intern**, Financial Services Risk Management, Ernst & Young Advisory Services Limited

Publications

PUBLISHED

Man Fung Leung, Yiqi Lin & Nicolas Wicker. (2022+). A remark about a learning risk lower bound. *To appear in Communications in Statistics - Theory and Methods*.

IN REVIEW

Man Fung Leung & Kin Wai Chan. (2022+). On Nonparametric Estimation in Online Problems.

Presentations

Man Fung Leung & Kin Wai Chan. (2021). Simulation Run Length Control with Super-optimal Long-run Variance Estimators. Speed presentation at *Joint Statistical Meetings 2021*.

Man Fung Leung & Kin Wai Chan. (2020). Diagnosing Learning Algorithms with Super-optimal Recursive Estimators. Poster presentation at *ICSA 2020 Applied Statistics Symposium*.

Software

AVAILABLE UPON REQUEST

Man Fung Leung & Kin Wai Chan. `r1aser`: an R package for Recursive Variance Estimation with LASER.

Man Fung Leung, Kin Wai Chan & Xiaofeng Shao. `rsn`: an R package for Recursive Self-Normalization.

Selected Awards

- 2015–Now **CCF Scholarship**, Centaline Charity Fund (CCF)
- 2022 **University Fellowship**, UIUC
- Teachers Ranked as Excellent**, UIUC
- 2018 **CLP Centenary Scholarship**, China Light and Power (CLP) Hong Kong Limited
- 2017 **Silver Award, Best Essay Award 2015–16**, CUHK
- 2016 **1st Runner-up, Peak Time 2016**, Stockholm School of Economics in Riga

Selected Teaching Experience

- 2022–Now **Practice of Applied Statistics**, Teaching Assistant UIUC
- 2021–2022 **Methods of Applied Statistics**, Teaching Assistant
- Data Science Discovery**, Teaching Assistant
- 2020–2021 **Bayesian Learning**, Teaching Assistant CUHK
- Simulation Techniques in Risk Management and Finance**, Teaching Assistant
- Nonparametric Statistics**, Teaching Assistant

Outreach & Professional Development

SERVICE AND OUTREACH

- 2021–2022 **Internship Network in the Mathematical Sciences**, Assistant for 2 Workshops
- 2020–2021 **Hong Kong Statistical Society**, Adjudicator for 2 Student Competitions

TECHNICAL SKILLS

- Programming** R, C/C++, Python, VBA, JavaScript, Java
- Publishing** R Markdown, TeX/LaTeX, HTML 5
- Tools** MS Office, Eviews, Bloomberg Terminal, GIMP