PhD student Hyeong jin Hyun Wins 2023 JSM Best Student Paper Award in Business & Economics section.

Please join us in congratulating 3rd year PhD student Hyeong jin Hyun (Hyeong jin) for winning a 2023 JSM Best student paper award! He was selected as the top candidate for Business & Economics (B&E) section among four winners.

Hyeong jin wins this award for his paper “Neural inference for diffusion processes (NI-DP)”, co-authored with his PhD advisor, Xiao Wang. In this paper, Hyeong jin develops a new framework for statistical inference for diffusion process using Neural network, deviating from the traditionally dominant likelihood-based approaches for estimating diffusion processes. He also presents theoretical framework to investigate NI-DP’s property and proves its outstanding performance theoretically and numerically. He also characterizes the uncertainty of NI-DP for statistical inference, connecting with conformal prediction framework. Finally, he reveals the Bayesian consistency of diffusion processes through this paper.

As a winner of this eminent and highly selective award, Hyeong jin receives generous travel support to present his work at the 2023 JSM Meeting in Toronto, an invitation to a Topic-Contributed session, *Winners: Business and Economic Statistics Student Paper Awards,* sponsored by the B&E Section. He will also receive a cash award.