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Country of origin: Singapour

EDUCATION

2017 PhD in Statistics, University of Oxford, United Kingdom

2012 BSc in Statistics, University College London, United Kingdom

EMPLOYMENT

Full-time academic positions

2019 - Present Assistant Professor, ESSEC Business School, Singapore

Other affiliations and appointments

2017 - 2019 Postdoctoral Fellow, Harvard University, United States of America

PUBLICATIONS

Journal Articles

HENG, J., DOUCET, A. and POKERN, Y. (2021). Gibbs flow for approximate transport with applications to Bayesian computation. *Journal of the Royal Statistical Society: Series B (Statistical Methodology)*, In press.

JASRA, A., YU, F. and HENG, J. (2020). Multilevel Particle Filters for the Non-Linear Filtering Problem in Continuous Time. *Statistics and Computing*, 30, pp. 1381-1402.

HENG, J. and JACOB, P. (2019). Unbiased Hamiltonian Monte Carlo with couplings. *Biometrika*, 106(2), pp. 287-302.

HENG, J., BISHOP, A.N., DELIGIANNIDIS, G. and DOUCET, A. (2019). Controlled Sequential Monte Carlo. *Annals of Statistics*, 48(5), pp. 2904-2929.

Conference proceedings

LIN, A., ZHANG, Y., HENG, J., ALLSOP, S.A., TYE, K.M. and JACOB, P.E. (2019). Clustering Time Series with Nonlinear Dynamics: A Bayesian Non-Parametric and Particle-Based Approach. In: *Proceedings of Machine Learning Research*.

JACOB, P., LIN, A., ZHANG, Y., HENG, J., ALLSOP, S.A., TYE, K.M. and BA, D. (2019). Clustering Time Series with Nonlinear Dynamics: A Bayesian Non-Parametric and Particle-Based Approach. In: *The 22nd International Conference on Artificial Intelligence and Statistics*. Proceedings of Machine Learning Research, pp. 2476-2484.

Conferences

FULOP, A., HENG, J. and LI, Y. (2021). Efficient Likelihood-based Estimation via Annealing for Dynamic Structural Macrofinance Models. In: 2021 European Winter Meetings of the Econometric Society. Barcelona.

HENG, J., POKERN, Y. and DOUCET, A. (2019). Gibbs Flow for Approximate Transport with Applications to Bayesian Computation. In: International Conference on Scientific Computation and Differential Equations (SciCADE 2019).

OTHER RESEARCH ACTIVITIES

Editorial Board Membership

2022 - 2023 Statistics and Computing