

Zexi Fan

Personal Homepage | X | GitHub | LinkedIn

Phone: (+86) 189-1096-4688 | Email: 2200010816@stu.pku.edu.cn

EDUCATION

Peking University (PKU) B.S., Computational Mathematics Selected high-grade courses (score): Abstract Algebra (93), Machine Learning (93), Combinatorics (92), Advanced Algebra II (90).	Sep 2022 – Present
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PUBLICATIONS & PREPRINTS

- Z. Fan**, Y. Sun, S. Yang, Y. Lu. *Physics-Informed Inference Time Scaling via Simulation-Calibrated Scientific Machine Learning*. Preprint (arXiv), Apr 2025. arXiv:2504.16172.
- Z. Fan**, J. Lu. *Accelerating Non-equilibrium Steady State Sampling in Quantum Markov Processes through Second-Order Lifting*. In preparation (2025), An in-preparation version.
- Z. Fan**, Y. Jin. *Pessimistic Policy Learning for Continuous-Action Bandit Problems without Uniform Overlap*. In preparation (2024), A preliminary Note.

RESEARCH EXPERIENCE

Accelerating NESS sampling via Second-Order Lifting (Core) Advisor: Prof. Jianfeng Lu, Prof. Bowen Li	Jul 2025 – Present Duke University & CityU
• Introduced a second-order lifting for Lindbladian dynamics; used hypocoercivity and flow-Poincaré techniques to derive provable mixing acceleration to non-equilibrium steady states (NESS). • Derived singular value gap bounds and validated speedups on representative quantum Markov chains via numerical experiments.	
Continuous-State Contextual Bandit — Pessimism (Core) Advisor: Prof. Ying Jin	Aug 2024 – Nov 2025 Harvard University
• Extended pessimism regularization to continuous state/action settings; designed a practical algorithm with confidence penalties adapted to compact action spaces. • Proved regret guarantees removing the uniform-overlap requirement; developed concentration bounds for continuous policies.	
SCaSML: Simulation-Calibrated Scientific ML (Core) Advisors: Prof. Yiping Lu, Dr. Yan Sun	Jun 2024 – Apr 2025 Northwestern & Georgia Tech
• Established theoretical guarantees for a calibration pipeline combining PINN/Gaussian surrogates, randomized MLMC and Multilevel Picard iterations to correct surrogate bias for high-dimensional semilinear PDEs. • Demonstrated improved complexity scaling on 100d+ benchmarks; released code and benchmarks: SCaSML.	
Flow-Calibrated RL for Transition Path Sampling Advisors: Prof. Yiping Lu, Dr. Dinghuai Zhang	Feb 2024 – Jun 2024 NYU Courant & Mila
• Recast transition-path sampling as a Schrödinger-bridge problem; developed continuous SAC / GFlowNet variants and validated on model SDEs.	
Unbiased Square-Root Convergent Estimator for High-Dim PDEs Advisor: Prof. Yiping Lu	Sep 2023 – Feb 2024 NYU Courant
• Constructed an unbiased estimator using Multilevel Picard and randomized MLMC; proved bounded variance and improved statistical cost scaling.	

SELECTED COURSEWORK & ACADEMIC ACTIVITIES

Graduate-level: High-Dimensional Probability; Applied Stochastic Analysis; Optimization Methods; Mathematical Processing; Machine Learning.

Seminars: Stochastic Optimal Control; LLMs & Scientific Computing; Blowup in Fluid Equations.

Summer school: “Beauty of Theoretical Computer Science” (NJU), Summer 2024.

TECHNICAL SKILLS

Programming: Python, MATLAB, L^AT_EX, Bash, Markdown.

Libraries & Tools: PyTorch, JAX, NumPy, SciPy, DeepXDE, Weights & Biases.

Numerical methods & Solvers: Multilevel Picard, MLMC; optimization solvers: Gurobi, Mosek.

Mathematical tools: Stochastic analysis, hypocoercivity, concentration inequalities, optimal transport.

Languages: Mandarin (native); English (fluent).

SERVICE & LEADERSHIP

Academic & Innovation Dept., SMS Student Union
English Debate Club

Spring 2023
Summer 2024

MEMBERSHIPS & INVITATIONS

Member, OpenAI Emerging Talent Community.

Member, Valance Lab Community.

Invited reviewer / contributor for *Pure and Applied Mathematics Journal*, *Conference on Applied Mathematics and Information Technology*, *Conference on Computer, Communication and Control Engineering*, *Molecules*, and *World Journal of Mathematics and Statistics*.

Invited participant, Cerebras × Cline Vibe Coder Hackathon, Supervised Program for Alignment Research(SPAR).

Available upon request: references, code links, and extended publication list.