

## EDUCATION

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### Caltech

Ph.D. Candidate in Applied and Computational Mathematics

Advisors: Profs. Thomas Y. Hou, Houman Owhadi, Andrew M. Stuart

Pasadena, California

2018–present

### Tsinghua University

B.S. in Pure and Applied Mathematics, GPA: 96/100, ranked 1/89

Beijing, China

2014–2018

## RESEARCH INTEREST

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I have my background in **Applied and Computational Mathematics**. I have been working on theoretical and computational math problems in *scientific computing* and *statistical data science*.

- **Multiscale Methods for PDEs:** numerical analysis of multiscale PDEs [2]–[5]
- **Kernel Methods and Gaussian Processes:** solve nonlinear PDEs [1] and hierarchical learning [7]
- **Computation:** natural gradient [6], inverse problems [9], nonconvex optimization [8]

## PUBLICATIONS

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- [1] Y. Chen, B. Hosseini, H. Owhadi, and A. M. Stuart, “Solving and learning nonlinear pdes with gaussian processes”, *arXiv preprint arXiv:2103.12959*, 2021.
- [2] Y. Chen, T. Y. Hou, and Y. Wang, “Exponentially convergent multiscale methods for high frequency heterogeneous helmholtz equations”, *arXiv preprint arXiv:2105.04080*, 2021.
- [3] Y. Chen and T. Y. Hou, “Function approximation via the subsampled poincaré inequality”, *Discrete and Continuous Dynamical Systems-A*, 2020.
- [4] Y. Chen and T. Y. Hou, “Multiscale elliptic pdes upscaling and function approximation via subsampled data”, *arXiv preprint arXiv:2010.04199*, 2020.
- [5] Y. Chen, T. Y. Hou, and Y. Wang, “Exponential convergence for multiscale linear elliptic pdes via adaptive edge basis functions”, *to appear in Multiscale Modeling & Simulation*, *arXiv preprint arXiv:2007.07418*, 2020.
- [6] Y. Chen and W. Li, “Optimal transport natural gradient for statistical manifolds with continuous sample space”, *Information Geometry*, vol. 3, no. 1, pp. 1–32, 2020.
- [7] Y. Chen, H. Owhadi, and A. M. Stuart, “Consistency of empirical bayes and kernel flow for hierarchical parameter estimation”, *to appear in Mathematics of Computation*, *arXiv preprint arXiv:2005.11375*, 2020.
- [8] Y. Chen, Y. Sun, and W. Yin, “Run-and-inspect method for nonconvex optimization and global optimality bounds for r-local minimizers”, *Mathematical Programming*, vol. 176, no. 1-2, pp. 39–67, 2019.
- [9] J. Chen, Y. Chen, H. Wu, and D. Yang, “The quadratic wasserstein metric for earthquake location”, *Journal of Computational Physics*, vol. 373, pp. 188–209, 2018.

All alphabetical order & Corresponding author: [2], [4], [6], [7]

## REFeree SERVICES

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- Reviewer for SIAM Journal on Control and Optimization
- Reviewer for SIAM on Numerical Analysis
- Research in the Mathematical Sciences
- Reviewer for 4th International Conference, GSI 2019, Toulouse, France, August 27–29, 2019, Proceedings.

## CONFERENCES AND SEMINARS

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- Second Symposium on Machine Learning and Dynamical Systems, Fields Institute, Toronto, Sept. 21-25, 2020
  - Gave talk: Consistency of Hierarchical Parameter Learning: Empirical Bayesian and Kernel Flow Approaches
- Bernoulli-IMS One World Symposium 2020
  - Gave talk: Consistency of Hierarchical Parameter Learning: Empirical Bayesian and Kernel Flow Approaches
- Oberwolfach Seminar: Beyond Numerical Homogenization, June 9-15, 2019
- Machine Learning for Multiscale Model Reduction Workshop, Harvard University, March 27-29, 2019
- Mathematical Model and Computation of Nonlinear Problems, Tsinghua Sanya International Mathematics Forum, January 15-19, 2018
- Youth Forum in the 15th Annual Meeting of CSIAM, Qingdao, China, Oct 2017
  - Gave talk: The quadratic Wasserstein metric for Earthquake Location

## TEACHING

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- **Teaching Assistant** for graduate-level courses at Caltech 2020-2021
  - ACM 109: Mathematical Modeling, 2020*
  - ACM 117: Probability and Stochastic Processes, 2020*
  - ACM 118: Stochastic Processes and Regression, 2021*
  - ACM 109: Mathematical Modeling, 2021*

## SCHOLARSHIPS AND AWARDS

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Graduate:

- Kortschak Scholars Program, Department of Computational and Mathematical Sciences 2018–present

Undergraduate: multiple top scholarships

- Tsinghua Xuetang Mathematics Program, Department of Mathematical Sciences 2015–2018
- Outstanding Undergraduate, Tsinghua and Beijing 2018
- Baosteel Scholarship, Baosteel Corporation 2017
- Scholarship in Memory of the “12.9” Student Movement, Tsinghua 2016
- Qualcomm Scholarship, Qualcomm Corporation 2016
- Scholarship in Memory of Prof. Ou Li (Mathematics) 2016
- National Scholarship, Ministry of Education of China 2015

## COMPUTER SKILLS

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- **MATLAB:** proficient
- **LaTeX:** proficient
- **Python:** proficient
- **Julia:** intermediate

## LANGUAGES

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- **English:** fluent
- **Chinese:** native