# Lili Zheng

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# **EDUCATION**

# University of Wisconsin - Madison

2016 - 2021

Ph.D., Statistics

Advisor: Garvesh Raskutti

## University of Science and Technology of China

2012 - 2016

B.S., Statistics

#### RESEARCH INTEREST

Dependent data, high-dimensional statistics, network analysis, tensor modeling, stochastic algorithms, non-convex optimization, federated learning

#### **Publications**

- 1. **L. Zheng**\*, H. Chen\*, R. A. Kontar, G. Raskutti (\*: equal contribution), "Stochastic Gradient Descent in Correlated Settings: A Study on Gaussian Processes", accepted in part to Neural Information Processing Systems (NeurIPS), 2020.
- 2. Y. Zhou, A. R. Zhang, L. Zheng, Y. Wang, "Optimal high-order tensor SVD via tensor-train orthogonal iteration", submitted.
- 3. L. Zheng, G. Raskutti, R. Willett, B. Mark, "Context-dependent self-exciting point processes: models, methods, and risk bounds in high dimensions", under revision for Journal of Machine Learning Research.
- 4. **L. Zheng**, G. Raskutti, "Testing for high-dimensional network parameters in auto-regressive models", *Electronic Journal of Statistics*, 2019.

#### TEACHING EXPERIENCE

Stat 301 (Introduction to Statistical Methods), Teaching Assistant

Fall 2016/ Spring 2017

#### Presentations

- Talk at ICASSP, 2022
- Poster presentation at Joint Statistical Meetings, 2019
- Poster presentation at Joint Statistical Meetings, 2020
- Poster presentation at NeurIPS, 2020

### Professional Service

Organizer for a topic-contributed session in Joint Statistical Meetings, 2022

Session chair for ICASSP, 2022

Reviewer for Journal of the Royal Statistical Society: Series B

Reviewer for Journal of Machine Learning Research

Reviewer for IEEE Transactions on Information Theory

Reviewer for International Conference on Artificial Intelligence and Statistics (AISTATS)

Reviewer for Computational Statistics and Data Analysis

#### Programming Skills

R language, MATLAB, Python, C language

# Honors

2019
2018
2017
2015
2015
2012