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

POSTER PRESENTATIONS

- Joint Statistical Meetings, 2019

- Joint Statistical Meetings, 2020

- NeurIPS, 2020

PROFESSIONAL SERVICE

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

Travel grant from Institute for Foundations of Data Science (IFDS), UW-Madison.	2019
Travel grant from IMA workshop on Forecasting from Complexity.	2018
First place in qualifying exam, UW-Madison.	2017
Honorable Mention in Mathematical Contest of Modeling, COMAP (Top 20%)	2015
National scholarship, USTC. (Top 2%)	2015
Outstanding freshman scholarship, USTC(Top 20%)	2012