Yanjun Han (Current version: Nov. 2021)

CONTACT Information 121 Calvin Laboratory, Office 318 Berkeley, CA 94720

yjhan@berkeley.edu https://yanjunhan2021.github.io

RESEARCH INTERESTS

- high-dimensional and nonparametric statistics
- bandits, online learning, sequential decision making
- statistical machine learning
- information theory
- optimization
- probability theory
- applications in all above categories

EDUCATION

University of California, Berkeley, Berkeley, CA, USA

Postdoctoral scholar, Simons Institute for the Theory of Computing

- Aug. 2021 - Present

Stanford University, Stanford, CA, USA

Ph.D., Electrical Engineering

- Sept. 2015 Aug. 2021
- Advisor: Prof. Tsachy Weissman
- Thesis: "Fundamental limits and optimal uses of data in modern learning problems"

M.S., Electrical Engineering

- Sept. 2015 Jun. 2017
- Advisor: Prof. Tsachy Weissman

Tsinghua University, Haidian, Beijing, China

B.E., Electronic Engineering, Aug. 2011 - Jul. 2015

B.S., School of Economics and Management (second degree), Sept. 2012 - Jul. 2015

Preprints

 $(^{\alpha-\beta}$ stands for alphabetical order)

- P4. Nived Rajaraman, **Yanjun Han**, Lin F. Yang, Kannan Ramchandran, Jiantao Jiao, "Provably Breaking the Quadratic Error Compounding Barrier in Imitation Learning, Optimally", Feb. 2021. (arXiv: 2102.12948)
- P3. Yanjun Han, Zhengyuan Zhou, Aaron Flores, Erik Ordentlich, and Tsachy Weissman, "Learning to Bid Optimally and Efficiently in Adversarial First-price Auctions", Jul. 2020. (arXiv: 2007.04568)
- P2. **Yanjun Han**, Zhengqing Zhou, Zhengyuan Zhou, Jose Blanchet, Peter Glynn, and Yinyu Ye, "Sequential Batch Learning in Linear Contextual Bandits", Apr. 2020. (arXiv: 2004.06321)
- P1. **Yanjun Han**, Zhengyuan Zhou, and Tsachy Weissman, "Optimal No-regret Learning in Repeated First-price Auctions", Mar. 2020. (arXiv: 2003.09795)

Journal Publications

- J17. Yanjun Han, Kedar Tatwawadi, Zhengqing Zhou, Gowtham Kurri, Vinod Prabhakaran, and Tsachy Weissman, "Optimal Communication Rates and Combinatorial Properties for Common Randomness Generation", *IEEE Transactions on Information Theory*, to appear.
- J16. **Yanjun Han**, Ayfer Özgür, and Tsachy Weissman, "Geometric Lower Bounds for Distributed Parameter Estimation under Communication Constraints", *IEEE Transactions on Information Theory*, to appear.
- J15. Yanjun Han, Jiantao Jiao, and Tsachy Weissman, "Minimax Rate-Optimal Estimation of Divergences between Discrete Distributions", Journal on Selected Areas in Information Theory, vol. 1, no. 3, pp. 814–823, Nov. 2020.
- J14. Leighton Barnes, **Yanjun Han**, Ayfer Özgür, "Lower Bounds for Learning Distributions under Communication Constraints via Fisher Information", *Journal of Machine Learning Research*, vol. 21, no. 236, pp. 1–30, 2020.
- J13. Yanjun Han, Jiantao Jiao, Tsachy Weissman, and Yihong Wu, "Optimal Rates of Entropy Estimation over Lipschitz Balls", the Annals of Statistics, vol. 48, no. 6, pp. 3228–3250, Dec. 2020. (AoS Special Invited Session at JSM 2021)
- J12. Yanjun Han, Jiantao Jiao, and Rajarshi Mukherjee, "On Estimation of L_r-Norms in Gaussian White Noise Models", Probability Theory and Related Fields, vol. 177, no. 3–4, pp. 1243–1294, 2020.
- J11. Jiantao Jiao, and **Yanjun Han**, "Bias Correction Using Jackknife, Bootstrap, and Taylor Series", *IEEE Transactions on Information Theory*, vol. 66, no. 7, pp. 4392–4418, Jul. 2020.
- J10. Jiantao Jiao, Yanjun Han, Irena Fischer-Hwang, and Tsachy Weissman, "Estimating the Fundamental Limits is Easier than Achieving the Fundamental Limits", IEEE Transactions on Information Theory, vol. 65, no. 10, pp. 6704–6715, Oct. 2019.
- J9. Yanjun Han, Guanyang Wang, "Expectation of the Largest Bet Size in the Labouchere System", *Electronic Communications in Probability*, 24 (2019).
- J8. Jiantao Jiao, **Yanjun Han**, and Tsachy Weissman, "Minimax Estimation of the L_1 Distance", *IEEE Transactions on Information Theory*, vol. 64, no. 10, pp. 6672–6706, Oct. 2018.
- J7. Jiantao Jiao, **Yanjun Han**, and Tsachy Weissman, "Generalizations of Maximal Inequalities to Arbitrary Selection Rules", *Statistics & Probability Letters*, vol. 137, pp. 19–25, 2018.
- J6. Jiantao Jiao, Kartik Venkat, **Yanjun Han**, and Tsachy Weissman, "Maximum Likelihood Estimation of Functionals of Discrete Distributions", *IEEE Transactions on Information Theory*, vol. 63, no. 10, pp. 6774–6798, Oct. 2017.
- J5. Yanjun Han^{α-β}, Or Ordentlich, and Ofer Shayevitz. "Mutual Information Bounds via Adjacency Events," *IEEE Transactions on Information Theory*, Vol. 62, No. 11, pp. 6068–6080, Nov. 2016.
- J4. Yanjun Han, Yuan Shen, Xiao-Ping Zhang, Moe Z. Win and Huadong Meng. "Performance Limits and Geometric Properties of Narrowband Array Localization", *IEEE Transactions on Information Theory*, Vol. 62, No. 2, pp. 1054–1075, Feb. 2016.

- J3. Yanjun Han, Jiantao Jiao, and Tsachy Weissman. "Minimax Estimation of Discrete Distributions under ℓ_1 Loss", *IEEE Transactions on Information Theory*, Vol. 61, No. 11, pp. 6343–6354, Nov. 2015.
- J2. Jiayi Zhang, Linglong Dai, Yanjun Han, Yu Zhang, and Zhaocheng Wang. "On the Ergodic Capacity of MIMO Free-Space Optical Systems over Turbulence Channels", IEEE Journal on Selected Areas in Communications, Vol. 33, No. 9, pp. 1925–1934, Sept. 2015.
- J1. Jiantao Jiao, Kartik Venkat, Yanjun Han, and Tsachy Weissman. "Minimax Estimation of Functionals of Discrete Distributions", *IEEE Transactions on In*formation Theory, Vol. 61, No. 5, pp. 2835–2885, May 2015.

Conference Publications

- C27. Yanjun Han^{α-β}, Soham Jana, and Yihong Wu, "Optimal Prediction of Markov Chains with and without Spectral Gap", Conference on Neural Information Processing Systems (NeurIPS), Dec. 2021.
- C26. Nived Rajaraman, **Yanjun Han**, Lin Yang, Jingbo Liu, Jiantao Jiao, Kannan Ramchandran, "On the Value of Interaction and Function Approximation in Imitation Learning", *Conference on Neural Information Processing Systems* (NeurIPS), Dec. 2021.
- C25. Wei Zhang, Brendan Kitts, Yanjun Han, Zhengyuan Zhou, Tingyu Mao, Hao He, Shengjun Pan, Aaron Flores, San Gultekin, Tsachy Weissman, "MEOW: A Space-Efficient Non-Parametric Bid Shading Algorithm", ACM SIGKDD Conference on Knowledge Discovery and Data Mining (KDD), Aug. 2021.
- C24. Xi Chen, **Yanjun Han**^{α-β}, and Yining Wang, "Adversarial Combinatorial Bandits with General Non-linear Reward Functions", *International Conference on Machine Learning (ICML)*, Jul. 2021.
- C23. Yanjun Han, "On the High Accuracy Limitation of Adaptive Property Estimation", International Conference on Artificial Intelligence and Statistics (AISTATS), Apr. 2021.
- C22. **Yanjun Han**, Kirankumar Shiragur, "The Optimality of Profile Maximum Likelihood in Estimating Sorted Discrete Distributions", *Symposium on Discrete Algorithms (SODA)*, Jan. 2021.
- C21. Zijun Gao, **Yanjun Han**, "Minimax Optimal Nonparametric Estimation of Heterogeneous Treatment Effects", *Conference on Neural Information Processing Systems (NeurIPS)*, Dec. 2020. (Spotlight, 4% acceptance)
- C20. Jayadev Archaya, Clément Canonne, **Yanjun Han**^{α-β}, Ziteng Sun, and Himanshu Tyagi, "Domain Compression and its Application to Randomness-Optimal Distributed Goodness-of-Fit", *Conference on Learning Theory (COLT)*, Jul. 2020.
- C19. Yanjun Han, "Constrained Functional Value under General Convexity Conditions with Applications to Distributed Simulation", *Proceedings of IEEE International Symposium on Information Theory (ISIT)*, Jun. 2020.
- C18. Zijun Gao, Yanjun Han^{α-β}, Zhimei Ren, and Zhengqing Zhou, "Batched Multiarmed Bandits Problem", *Conference on Neural Information Processing Systems* (NeurIPS), Vancouver, Canada, Dec. 2019. (Oral, 0.5% acceptance)
- C17. Leighton Barnes, **Yanjun Han**, Ayfer Ozgur, "Fisher Information for Distributed Estimation under a Blackboard Communication Protocol", *Proceedings of the IEEE International Symposium on Information Theory (ISIT)*, Paris, France, Jul. 2019.

- C16. Yanjun Han^{α-β}, Jiantao Jiao, Chuan-Zheng Lee, Tsachy Weissman, Yihong Wu, and Tiancheng Yu, "Entropy Rate Estimation for Markov Chains with Large State Space", Conference on Neural Information Processing Systems (NIPS), Montréal, Canada, Dec. 2018. (Spotlight, 4% acceptance)
- C15. Jiantao Jiao, Weihao Gao, and **Yanjun Han**, "The Nearest Neighbor Information Estimator is Adaptively Near Minimax Rate-Optimal", Conference on Neural Information Processing Systems (NIPS), Montréal, Canada, Dec. 2018. (Spotlight, 4% acceptance)
- C14. Yanjun Han, Ayfer Özgür, and Tsachy Weissman, "Geometric Lower Bounds for Distributed Parameter Estimation under Communication Constraints", *Conference on Learning Theory (COLT)*, Stockholm, Sweden, Jul. 2018.
- C13. Yanjun Han, Jiantao Jiao, and Tsachy Weissman, "Local Moment Matching: a Unified Methodology for Symmetric Functional Estimation and Distribution Estimation under Wasserstein Distance", Conference on Learning Theory (COLT), Stockholm, Sweden, Jul. 2018.
- C12. Yanjun Han, Pritam Mukherjee, Ayfer Özgür, and Tsachy Weissman, "Distributed Statistical Estimation of High-dimensional and Nonparametric Distributions", *Proceedings of the IEEE International Symposium on Information Theory (ISIT)*, Vail, USA, Jun. 2018.
- C11. Jiantao Jiao, **Yanjun Han**, and Tsachy Weissman, "Bounding Exploration Bias for General Measurements", *Proceedings of the IEEE International Symposium on Information Theory (ISIT)*, Aachen, Germany, Jun. 2017.
- C10. Jiantao Jiao, Kartik Venkat, Yanjun Han, and Tsachy Weissman, "Beyond Maximum Likelihood: from Theory to Practice", Proceedings of Annual Asilomar Conference on Signals, Systems, and Computers (ASILOMAR), Pacific Grove, USA, Nov. 2016.
- C9. Yanjun Han, Jiantao Jiao, and Tsachy Weissman, "Minimax Rate-optimal Estimation of KL Divergence between Discrete Distributions", *Proceedings of the IE-ICE International Symposium on Information Theory and Its Applications (ISITA)*, Monterey, USA, Nov. 2016. (Student Paper Award)
- C8. Jiantao Jiao, **Yanjun Han**, and Tsachy Weissman, "Minimax Estimation of L_1 Distance", *Proceedings of the IEEE International Symposium on Information Theory (ISIT)*, Barcelona, Spain, Jul. 2016. (Best Student Paper Award Finalist)
- C7. Yanjun Han, Jiantao Jiao, and Tsachy Weissman, "Does Dirichlet Prior Smoothing Solve the Shannon Entropy Estimation Problem?", *Proceedings of the IEEE International Symposium on Information Theory (ISIT)*, Hong Kong, China, Jun. 2015.
- C6. Yanjun Han, Jiantao Jiao, and Tsachy Weissman, "Adaptive Estimation of Shannon Entropy", *Proceedings of the IEEE International Symposium on Information Theory (ISIT)*, Hong Kong, China, Jun. 2015.
- C5. Yanjun Han, Jiantao Jiao, and Tsachy Weissman. "Minimax Estimation of Discrete Distributions under ℓ_1 Loss", *Proceedings of the IEEE International Symposium on Information Theory (ISIT)*, Hong Kong, China, Jun. 2015.
- C4. Jiantao Jiao, Kartik Venkat, **Yanjun Han**, and Tsachy Weissman, "Minimax Estimation of Information Measures", *Proceedings of the IEEE International Symposium on Information Theory (ISIT)*, Hong Kong, China, Jun. 2015.

- C3. Jiantao Jiao, Kartik Venkat, Yanjun Han, and Tsachy Weissman, "Maximum Likelihood Estimation of Information Measures", Proceedings of the IEEE International Symposium on Information Theory (ISIT), Hong Kong, China, Jun. 2015. (Semi-plenary talk)
- C2. Yanjun Han, Peiyao Zhao, Linzhi Sui, and Zhenkai Fan, "Time-Varying Channel Estimation Based on Dynamic Compressive Sensing for OFDM Systems". IEEE International Symposium on Broadband Multimedia Systems and Broadcasting (BMSB), Beijing, China, Jun. 2014.
- C1. Yanjun Han, Huadong Meng, Yuan Shen, and Yimin Liu. "Fundamental Localization Accuracy in Narrowband Array-based Systems," IEEE International Conference on Acoustics, Speech and Signal Processing (ICASSP), Florence, Italy, May 2014. (Oral)

INV

NVITED TALKS	T10. Learning to bid in repeated first-price auctions				
	- TOPS Seminar, NYU Stern	Nov. 2021			
	 Department of Statistics, Harvard University 	Feb. 2021			
	- MIT EECS Special Seminar	Feb. 2021			
	 Statistics Group, Department of DSO, USC Marshall 	Feb. 2021			
	 Department of IOE, University of Michigan 	Feb. 2021			
	- Stanford Statistics Seminar	Feb. 2021			
	- Informs Annual Meeting	Nov. 2020			
	 Econ Reading Group, Stanford Graduate School of Business 	Oct. 2020			
	- Stanford Information Theory Forum	Sept. 2020			
	 Quant Marketing WIP Seminar, Stanford Graduate School of Business 				
		Sept. 2020			
	 Yahoo! Faculty and Research Engagement Program (FREP) 	Jul. 2020			
	 Conference on Information Sciences and Systems (CISS), Princeton 				
	University (canceled due to Covid-19)	Mar. 2020			
	T9. The tight statistical analysis of a maximum likelihood estimator based on profiles				
	– MAD+ Seminar, NYU Courant and Center for Data Science	Nov. 2021			
	 Prof. Yury Polyanskiy's group meeting 	Feb. 2021			
	- Symposium on Discrete Algorithms (SODA), virtual	Jan. 2021			
	 Stanford Information Theory Forum 	Sept. 2020			
	T8. Optimal rates of entropy estimation over Lipschitz balls				
	 Annals of Statistics Special Invited Session at JSM 	Aug. 2021			
	- Department of Electronic Engineering Tsinghua University	Iul 2018			

- Department of Electronic Engineering, Tsinghua University Jul. 2018
- T7. Optimal communication rates and combinatorial properties for common randomnesss generation
 - International Symposium on Information Theory (ISIT) Jul. 2021
 - Workshop on Local Algorithms (WOLA), virtual Jul. 2020
- T6. Domain compression and its application to randomness-optimal distributed goodnessof-fit
 - Conference on Learning Theory (COLT), virtual Jul. 2020
- T5. Constrained functional value under general convexity conditions with applications to distributed simulation
 - International Symposium on Information Theory (ISIT), virtual Jun. 2020
- T4. Batched multi-armed bandit problem

	 Conference on Information Sciences and Systems (CISS), Prin University (canceled due to Covid-19) 	nceton Mar.	2020	
	 Oral presentation at Neural Information Processing Systems (Vancouver, Canada 	(NeurIPS) Dec.		
	T3. Geometric lower bounds for distributed parameter estimation under tion constraints	er commui	nica-	
	 Conference on Learning Theory (COLT), Stockholm, Sweden International Symposium on Information Theory (ISIT), Vail, 0 	Jul. 1 Colorado, Jun.	USA	
	T2. Local moment matching: A unified methodology for symmetric function and distribution estimation under Wasserstein distance	actional estima-		
	 Conference on Learning Theory (COLT), Stockholm, Sweden Department of Electronic Engineering, Tsinghua University 	Jul. 1 Jul. 1		
	T1. Approximation in high-dimensional and nonparametric statistics			
	 International Symposium on Information Theory and Its Applie Monterey, California, USA 	cations (IS	, .	
	- Department of Electronic Engineering, Tsinghua University	Jul.		
SELECTED	Annals of Statistics special invited session at JSM 2021	Aug.		
AWARDS &	Yahoo! Faculty and Research Engagement Program (FREP) Award	Jul.		
Honors	ISITA Student Paper Award	Nov.		
	ISIT Best Student Paper Award Finalist	Jul.		
	Outstanding Undergraduates in Tsinghua (highest honor) Google Research Award	Jul. Feb.		
	Tsinghua presidential award (highest honor for undergraduates)	Nov.		
	Gold medal in Chinese Mathematics Olympiad	Jan.		
	Silver medal in Chinese Physics Olympiad	Nov.		
Teaching	Instructor: EE378C - Information-theoretic Lower Bounds in Data Scien	ıce		
EXPERIENCE	Link: https://web.stanford.edu/class/ee378c/	Spring	2021	
	<u>-</u>	ner 2019,		
	Link: https://theinformaticists.com/category/blog/journal-for-	-high-sch	noolers/	
	Online lecture: information-theoretic lower bounds	Summer	2019	
	Link: https://theinformaticists.com/category/blog/online-lect	ures/		
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	-	ing 2016, 1		
	Course Assistant: EE376C - Universal Schemes in Information Theory	Autumn	2016	
Software	Two-stage nearest-neighbor estimator for heterogeneous treatment effect - Github: https://github.com/Mathegineer/NonparametricHTE	estimatio	on:	
	BaSE (Batched Successive Elimination) policy for batched bandits: - Github: https://github.com/Mathegineer/batched-bandit			
	HJW (Han-Jiao-Weissman) Kullback-Leibler divergence estimator: - Github: https://github.com/Mathegineer/HJW_KL_divergence_estimator			
	JVHW (Jiao-Venkat-Han-Weissman) entropy and mutual information estimators: - Github: https://github.com/EEthinker/JVHW_Entropy_Estimators			
	JVHW (Jiao-Venkat-Han-Weissman) Rényi entropy estimators: - Github: https://github.com/EEthinker/JVHW-Renyi-entropy-es	timators		

Professional Activities

Co-organizer:

- 2019 NeurIPS workshop on information theory and machine learning
- Stanford Information Theory Forum

Journal Reviews:

- IEEE Transactions on Information Theory
- The Annals of Statistics
- Bernoulli
- Journal of the American Statistical Association
- Management Science
- Probability and Statistics Letters
- IEEE Transactions on Wireless Communications
- IEEE Communications Letter

Conference Reviews:

- International Symposium on Information Theory (ISIT): 2016 2021
- Conference on Learning Theory (COLT): 2018 2021
- Neural Information Processing Systems (NeurIPS): 2018 2021
- International Conference on Machine Learning (ICML): 2019 2021
- Information Theory Workshop (ITW): 2017 2021
- Conference on Artificial Intelligence (AAAI): 2020
- International Conference on Artificial Intelligence and Statistics (AISTATS): 2020 2022
- Conference on Uncertainty in Artificial Intelligence (UAI): 2020 2021