Guangyao Zhou

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Education

Ph.D. in Applied Mathematics	2012-2018
Brown University, Advisor: Stuart Geman	
B.S. in Statistics and Probability	2008-2012
Peking University	
B.A. in Economics	2009-2012
Peking University	

Work Experiences

Researcher, Vicarious AI

2019.7-present

Postdoctoral Associate, Applied Math, Brown University

2018.9-2019.6

- Semester Postdoc at ICERM Spring 2019 Semester program on Computer Vision
- Organizer of the ICERM Generative Models Discussion Group

Applied Scientist Intern, Amazon Lab126

2017.5-2018.8

- Collaborators: Achi Brandt and Eran Borenstein, Computer Vision Team
- Research on multiscale optimization methods for stochastic ill-conditioning in deep neural networks

Consulting for Quantitative Finance Firms

 $\bullet \ \ Consultant, \ Qsemble \ \ Capital \ Management$

2018.9-2019.6

• Consultant, Engineers Gate

2015.8

Publications

- Guangyao Zhou. Mixed hamiltonian monte carlo for mixed discrete and continuous variables. arXiv:1909.04852 [stat.CO] (Extended abstract accepted as talk at PROBPROG 2020), 2020
- Miguel Lázaro-Gredilla, Wolfgang Lehrach, Nishad Gothoskar, Guangyao Zhou, Antoine Dedieu, and Dileep George. Query training: Learning and inference for directed and undirected graphical models. arXiv:2006.06803 [stat.ML], 2020
- Jackson Loper*, **Guangyao Zhou***, and Stuart Geman (* indicates equal contribution). Capacities and the efficient computation of first passage probabilities. *Accepted, Physical Review E*, 2020
- Guangyao Zhou, Jackson Loper, and Stuart Geman. Base-pair ambiguity and the kinetics of RNA folding. *BMC Bioinformatics*, 20(1):666, December 2019
- Guangyao Zhou, Stuart Geman, and Joachim M Buhmann. Sparse feature selection by information theory. In 2014 IEEE International Symposium on Information Theory, pages 926–930, June 2014
- Guangyao Zhou, Zhiwu Lu, and Yuxin Peng. L1-graph construction using structured sparsity. Neurocomputing, 120:441–452, November 2013