

Cong Ma

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EMPLOYMENT

Assistant professor

July 2021 - present

- Department of Statistics and the College, University of Chicago

Postdoctoral scholar

June 2020 - June 2021

- Department of Statistics and Department of Electrical Engineering and Computer Sciences, University of California, Berkeley
- Advisor: Professor *Martin J. Wainwright*

EDUCATION

Ph.D. in Operations Research and Financial Engineering

May 2020

- Princeton University, advised by Professor *Yuxin Chen* and Professor *Jianqing Fan*

B.E. in Electrical Engineering

July 2015

- Tsinghua University

Exchange student

Aug. 2013 - Dec. 2013

- School of Electrical and Computer Engineering, Georgia Institute of Technology

RESEARCH INTERESTS

Mathematics of data science, transfer learning, reinforcement learning, high-dimensional statistics, large-scale optimization, inference and uncertainty quantification, and their applications to neuroscience and signal processing.

PREPRINTS

- [P1] Y. Gui, **C. Ma**, Y. Zhong, "Unraveling Projection Heads in Contrastive Learning: Insights from Expansion and Shrinkage," 2023.

JOURNAL ARTICLES

- [J1] **C. Ma**, R. Pathak, M. J. Wainwright, "Optimally Tackling Covariate Shift in RKHS-based Nonparametric Regression," *Annals of Statistics*, vol. 51, no. 2, pp. 738-761, 2023.
- [J2] Y. Yang, **C. Ma**, "Optimal Tuning-Free Convex Relaxation for Noisy Matrix Completion," *IEEE Transactions on Information Theory*, vol. 69, no. 10, pp. 6571-6585, Oct. 2023.
- [J3] P. Rashidinejad, B. Zhu, **C. Ma**, J. Jiao, S. Russel, "Bridging Offline Reinforcement Learning and Imitation Learning: A Tale of Pessimism," *IEEE Transactions on Information Theory*, vol. 68, no. 12, pp. 8156-8196, June 2022.
- [J4] **C. Ma**, B. Zhu, J. Jiao, M. J. Wainwright, "Minimax Off-Policy Evaluation for Multi-Armed Bandits," *IEEE Transactions on Information Theory*, vol. 68, no. 8, pp. 5314-5339, Mar. 2022.
- [J5] T. Tong, **C. Ma**, A. Prater-Bennette, E. Tripp, Y. Chi, "Scaling and Scalability: Provable Nonconvex Low-Rank Tensor Estimation from Incomplete Measurements," *Journal of Machine Learning Research*, vol. 23, no. 1, pp. 7312-7388, 2022.
- [J6] Y. Chen, Y. Chi, J. Fan, **C. Ma (alphabetical order)**, "Spectral Methods for Data Science: A Statistical Perspective," *Foundations and Trends in Machine Learning*, 2021.

- [J7] Y. Chen, J. Fan, **C. Ma**, Y. Yan (**alphabetical order**), “Bridging Convex and Nonconvex Optimization in Robust PCA: Noise, Outliers, and Missing Data,” *Annals of Statistics*, vol. 49, no. 5, pp. 2948-2971, 2021.
- [J8] Y. Chen, **C. Ma**, H. V. Poor, Y. Chen, “Learning Mixtures of Low-Rank Models,” *IEEE Transactions on Information Theory*, vol. 67, no. 7, pp. 4613-4636, July 2021.
- [J9] T. Tong, **C. Ma**, Y. Chi, “Low-Rank Matrix Recovery with Scaled Subgradient Methods: Fast and Robust Convergence Without the Condition Number,” *IEEE Transactions on Signal Processing*, vol. 69, no. 3, pp. 2396-2409, 2021.
- [J10] J. Fan, **C. Ma**, Y. Zhong (**alphabetical order**), “A Selective Overview of Deep Learning,” *Statistical Science*, vol. 36, no. 2, pp. 264-290, May 2021 (**invited overview article**).
- [J11] T. Tong, **C. Ma**, Y. Chi, “Accelerating Ill-Conditioned Low-Rank Matrix Estimation via Scaled Gradient Descent,” *Journal of Machine Learning Research*, vol. 22, no. 150, pp. 1-63, May 2021.
- [J12] Y. Li, **C. Ma**, Y. Chen, Y. Chi, “Nonconvex Matrix Factorization from Rank-One Measurements,” *IEEE Transactions on Information Theory*, vol. 67, no. 3, pp. 1928-1950, March 2021.
- [J13] **C. Ma**, Y. Li, Y. Chi, “Beyond Procrustes: Balancing-Free Gradient Descent for Asymmetric Low-Rank Matrix Sensing,” *IEEE Transactions on Signal Processing*, vol. 69, pp. 867-877, Jan. 2021.
- [J14] **C. Ma**, J. Lu, H. Liu, “Inter-Subject Analysis: A Partial Gaussian Graphical Model Approach,” *Journal of the American Statistical Association*, vol. 116, no. 534, pp. 746-755, 2021.
- [J15] Y. Chen, Y. Chi, J. Fan, **C. Ma**, Y. Yan (**alphabetical order**), “Noisy Matrix Completion: Understanding Statistical Guarantees for Convex Relaxation via Nonconvex Optimization,” *SIAM Journal on Optimization*, vol. 30, no. 4, pp. 3098-3121, Oct. 2020.
- [J16] **C. Ma**, K. Wang, Y. Chi, Y. Chen, “Implicit Regularization in Nonconvex Statistical Estimation: Gradient Descent Converges Linearly for Phase Retrieval, Matrix Completion, and Blind Deconvolution,” *Foundations of Computational Mathematics*, vol. 20, no. 3, pp. 451-632, June 2020.
- [J17] Y. Chen, Y. Chi, J. Fan, **C. Ma** (**alphabetical order**), “Gradient Descent with Random Initialization: Fast Global Convergence for Nonconvex Phase Retrieval,” *Mathematical Programming*, vol. 176, no. 1-2, pp. 5-37, July 2019.
- [J18] Y. Chen, J. Fan, **C. Ma**, Y. Yan (**alphabetical order**), “Inference and Uncertainty Quantification for Noisy Matrix Completion,” *Proceedings of the National Academy of Sciences (PNAS)* vol. 116, no. 46, pp. 22931-22937, Nov. 2019 (direct submission).
- [J19] Y. Chen, J. Fan, **C. Ma**, K. Wang (**alphabetical order**), “Spectral Method and Regularized MLE Are Both Optimal for Top- K Ranking,” *Annals of Statistics*, vol. 47, no. 4, pp. 2204-2235, Aug. 2019.
- [J20] J. Zhang, J. Tang, **C. Ma**, H. Tong, Y. Jing, J. Li, W. Luyten, M-F. Moens, “Fast and Flexible Top- k Similarity Search on Large Networks,” *ACM Transactions on Information Systems*, vol. 36, no. 2, pp. 13:1-13:30, Sept. 2017.

CONFERENCE PAPERS

- [C1] Y. Gui, R. F. Barber, **C. Ma**, “Conformalized Matrix Completion,” *Conference on Neural Information Processing Systems (Neurips)*, 2023.
- [C2] X. Xu, Y. Shen, Y. Chi, **C. Ma**, “The Power of Preconditioning in Overparameterized Low-Rank Matrix Sensing,” *International Conference on Machine Learning (ICML)*, 2023.
- [C3] I. Uchendu, T. Xiao, Y. Lu, B. Zhu, M. Yan, J. Simon, M. Bennice, C. Fu, **C. Ma**, J. Jiao, S. Levine, K. Hausman, “Jump-Start Reinforcement Learning,” *International Conference on Machine Learning (ICML)*, 2023.
- [C4] Y. Yang, **C. Ma**, “ $O(T^{-1})$ Convergence of Optimistic-Follow-the-Regularized-Leader in Two-Player Zero-Sum Markov Games,” *International Conference on Learning Representations (ICLR)*, 2023.
- [C5] R. Pathak, C. Ma, M. J. Wainwright, “A New Similarity Measure for Covariate Shift with Applications to Nonparametric Regression,” *International Conference on Machine Learning (ICML)*, 2022 (long presentation).
- [C6] G. Li, **C. Ma**, N. Srebro (**alphabetical order**), “Pessimism for Offline Linear Contextual Bandits using ℓ_p Confidence Sets,” *Conference on Neural Information Processing Systems (Neurips)*, 2022.
- [C7] P. Rashidinejad, B. Zhu, **C. Ma**, J. Jiao, S. Russel, “Bridging Offline Reinforcement Learning and Imitation Learning: A Tale of Pessimism,” *Conference on Neural Information Processing Systems (Neurips)*, 2021.

- [C8] **C. Ma**, Y. Li, Y. Chi, “Beyond Procrustes: Balancing-Free Gradient Descent for Asymmetric Low-Rank Matrix Sensing,” *Asilomar Conference on Signals, Systems and Computers*, Nov. 2019.
- [C9] Y. Li, **C. Ma**, Y. Chen, Y. Chi, “Nonconvex Matrix Factorization from Rank-One Measurements,” *International Conference on Artificial Intelligence and Statistics (AISTATS)*, Apr. 2019.
- [C10] **C. Ma**, K. Wang, Y. Chi, Y. Chen, “Implicit Regularization in Nonconvex Statistical Estimation: Gradient Descent Converges Linearly for Phase Retrieval and Matrix Completion,” *International Conference on Machine Learning (ICML)*, July 2018.
- [C11] J. Zhang, J. Tang, **C. Ma**, H. Tong, Y. Jing, J. Li, “Panther: Fast Top- k Similarity Search on Large Networks,” *ACM SIGKDD Conference on Knowledge Discovery and Data Mining (KDD)*, Aug. 2015.

TUTORIALS

- [Tut1] “Nonconvex Optimization for High-Dimensional Signal Estimation: Spectral and Iterative Methods,” European Signal Processing Conference (EUSIPCO) 2020, together with Y. Chen and Y. Chi.

INVITED TALKS

- [T1] UChicago, Big Data and Machine Learning in Econometrics, Finance, and Statistics, Oct. 2023
- [T2] Allerton Conference on Communication, Control, and Computing, Sept. 2023.
- [T3] IDEAL Fall 2023 Kick-Off, Sept. 2023.
- [T4] IDEAL Annual Meeting, June 2023.
- [T5] University of Bristol, Statistics, Seminar, Nov. 2022.
- [T6] SIAM Conference on Mathematics of Data Science, Sept. 2022.
- [T7] UIC, Statistics and Data Science Seminar, Dec. 2021.
- [T8] TTIC, Machine Learning Seminar, Oct. 2021.
- [T9] Informs Annual Meeting, Oct. 2021.
- [T10] UC Berkeley, FODSI Seminar, Apr. 2021.
- [T11] UC Berkeley, BLISS Seminar, Nov. 2020.
- [T12] ETH, Young Data Science Researcher Seminar, June 2020.
- [T13] Georgia Tech, ISyE Seminar, School of Industrial & Systems Engineering, Feb. 2020.
- [T14] Columbia University, IEOR Department Seminar, Feb. 2020.
- [T15] UPenn, Department of Statistics, Feb. 2020.
- [T16] UC Irvine, Department of Statistics, Feb. 2020.
- [T17] UC Davis, Department of Statistics, Feb. 2020.
- [T18] Rutgers University, Department of Statistics, Jan. 2020.
- [T19] University of Chicago, Statistics Colloquium, Jan. 2020.
- [T20] USC, Department of Data Sciences and Operations, Jan. 2020.
- [T21] Purdue University, School of Industrial Engineering, Dec. 2019.
- [T22] University of Maryland, College Park, Statistics Seminar, Dec. 2019.
- [T23] AMS Fall Eastern Sectional Meeting, Oct. 2019.
- [T24] Cornell University, Annual Young Researchers Workshop, Oct. 2019.
- [T25] NYU, Mathematics, Information and Computation (MIC) Seminar, Apr. 2019.
- [T26] Asilomar Conference on Signals, Systems, and Computers, Pacific Grove, Oct. 2018.
- [T27] CMU, Energy and Information Systems Seminar, July 2018.
- [T28] ICML Workshop on Modern Trends in Nonconvex Optimization for Machine Learning, July 2018.
- [T29] International Conference on Machine Learning (ICML), Stockholm, July 2018.
- [T30] International Symposium on Mathematical Programming, Bordeaux, July 2018.

[T31] Tsinghua University, Department of Electrical Engineering, Jan. 2018.

[T32] International Conference on Data Science, Shanghai, Dec. 2017.

[T33] ICSA Applied Statistics Symposium, Chicago, June 2017.

PROFESSIONAL SERVICE

1. Co-organizer of *Big Data and Machine Learning in Econometrics, Finance, and Statistics*, Stevanovich Center for Financial Mathematics, University of Chicago Oct. 2023
2. Co-organizer of *Statistics Colloquium*, Department of Statistics, University of Chicago Sept. 2022 – present
3. Co-organizer of *Wilks statistics seminar*, ORFE, Princeton University July 2018 – May 2019
4. Co-organizer of 6th *Princeton Day of Statistics*, ORFE, Princeton University
5. Member of Technical Program Committee for *52nd Annual Conference on Information Sciences and Systems (CISS 2018)*
6. Reviewer for the following journals: *Annals of Statistics*, *Journal of the American Statistical Association*, *Statistical Science*, *Bernoulli Journal*, *Biometrika*, *Electronic Journal of Statistics*, *Journal of Computational and Graphical Statistics*, *Operations Research*, *Mathematics of Operations Research*, *Proceedings of the IEEE*, *Journal of Machine Learning Research*, *IEEE Transactions on Signal Processing*, *IEEE Transactions on Information Theory*, *Journal of Business & Economic Statistics*, *Transactions on Knowledge and Data Engineering*, *SIAM Journal on Mathematics of Data Science*, *Mathematical Programming*
7. Reviewer for the following conferences: *ACM Symposium on Theory of Computing (STOC)*, *Conference on Neural Information Processing Systems (NeurIPS)*, *International Conference on Artificial Intelligence and Statistics*, *IEEE International Symposium on Information Theory*, *Annual Conference on Information Sciences and Systems*, *International Conference on Acoustics, Speech, and Signal Processing (ICASSP)*

TEACHING

1. Topics in Learning Under Distribution Shifts, Winter 2023
2. Introduction to Probabilistic Models, Winter 2022, 2023
3. Topics in Mathematical Data Science: Spectral Methods and Nonconvex Optimization, Fall 2021

AWARDS AND HONORS

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| 1. Hannan Graduate Student Travel Award, Institute of Mathematical Statistics | 2020 |
| 2. School of Engineering and Applied Science Award for Excellence, Princeton University
<i>This award is given to SEAS advanced graduate students who have performed at the highest level as scholars and researchers.</i> | 2019 |
| 3. AI Labs Fellowship, Hudson River Trading | 2019 |
| 4. Best Poster Award, Princeton Day of Optimization | 2018 |
| 5. ICSA Student Paper Award, International Chinese Statistical Association | 2017 |
| 6. First Year Engineering Fellowship, Princeton University | 2015 |
| 7. Outstanding Academic Performance Scholarship, Tsinghua University | 2014 |
| 8. National Scholarship, Tsinghua University (Highest honor, 2 out of 118 in department) | 2013 |
| 9. CNPC Scholarship, Tsinghua University (Highest honor, only recipient in department) | 2012 |