Diantong Li

diantongli@link.cuhk.edu.cn | https://dancewithdiantong.github.io/

Education

The Chinese University of Hong Kong, Shenzhen, BS in Statistics

Sept 2022 - Jul 2026

- Related Courses: Probability Theory, Real Analysis, Stochastic Process, Statistical Inference, Bayesian Statistics, Advanced Linear Algebra, Stochastic Simulation
- Honors and Awards: The Nobel Class Programme 2025 at CUHKSZ; Academic Performance Scholarship (2023-2024, top1%; 2022-2023, top5%), Dean's List (2022-2025)

Research Interests

Data-driven Decision-making (Experimental Design, Drug Discovery) Probabilistic Reasoning in Machine Learning

Publications

Constrained Multi-objective Bayesian Optimization through Optimistic Constraints Estimation

May 2025

Diantong Li, Fengxue Zhang, Chong Liu, Yuxin Chen

International Conference on Artificial Intelligence and Statistics (AISTATS), May 2025. paper; poster; code

From None to Optima: Few-shot Bayesian Optimization with MDP Priors *Diantong Li*, Kyunghyun Cho, Chong Liu

September 2025

Under Review.

Research Experience

Jul 2024 - May 2025

Advised by Prof. Yuxin Chen, University of Chicago

Constrained Multi-objective Bayesian Optimization

Chicago, IL and Remote

This project focuses on developing a constrained multi-objective Bayesian optimization (CMOBO) algorithm. In real-world experiments, such as molecule search in drug discovery, researchers aim to optimize multiple black-box objectives while satisfying unknown constraints (e.g., medical safety thresholds). We developed a novel CMOBO algorithm that employs optimistic constraint estimation via upper confidence bounds, providing the first UCB-type high-probability bounds for Hypervolume regret and constraint violation. Our algorithm outperforms state-of-the-art methods in real-world molecule search and drug synthesis, achieving superior efficiency and robustness.

Few-shot Bayesian Optimization with MDP Priors

June 2025 - Present

Advised by Prof. Chong Liu, State University of New York at Albany

Remote

We introduce the Procedure-inFormed BO (ProfBO) algorithm, which solves black-box optimization with remarkably few function evaluations. At the heart of our algorithmic design are Markov Decision Process (MDP) priors that model optimization trajectories from related source tasks, thereby capturing procedural knowledge on efficient optimization. We embed these MDP priors into a prior-fitted neural network and employ model-agnostic meta-learning for fast adaptation to new target tasks. Experiments on real-world Covid and Cancer benchmarks and hyperparameter tuning tasks demonstrate that ProfBO consistently outperforms state-of-the-art methods by achieving high-quality solutions with significantly fewer evaluations, making it ready for practical deployment.

Industrial Experience

Anker Innovations × CUHK(SZ) Capstone Project: Advertising and Optimization

Feb 2025 - June 2025

Advertising Algorithm Development Intern; Advised by Prof. Zizhuo Wang

Shenzhen, China

- Proposed a scalable model selection, evaluation and optimization advertising strategy based on deep causal learning
- Helped allocate advertising resource of each Anker's product in Amazon under a strict offline constraint, based on a real-world advertisement dataset containing thousands of products across three global markets over a two-year span
- Led a team of 6 undergraduate students from different majors in CUHK(SZ). Won best capstone project presentation award (top 5 among 23 teams). A poster is available online

Teaching Experience

Undergraduate Student Teaching Fellowship	CUHKSZ
Honors Probability and Statistics I Honors Probability and Statistics II Stochastic Process	Fall 2024 Spring 2025 Fall 2025
Other Services	
Peer Advisor in The School of Data Science, CUHKSZ Reviewer	Fall 2024 ICLR, 2026
Skills	

Languages: Python, R

Frameworks: PyTorch, BoTorch, GPyTorch, OR-Tools, CausalML, Gym

Machine Learning: Bayesian Optimization