

# Jiaheng Chen

🌐 [jiahengchen0716.github.io](https://jiahengchen0716.github.io)

✉ [jiaheng@uchicago.edu](mailto:jiaheng@uchicago.edu)

## Education

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### University of Chicago

*Ph.D. Student*

Chicago, US

2022 – Now

- Committee on Computational and Applied Mathematics
- Advisor: Daniel Sanz-Alonso

### Shanghai Jiao Tong University

*Undergraduate Student*

Shanghai, China

2018 – 2022

- Major: Mathematics and Applied Mathematics, Zhiyuan College
- Minor: Economics, Antai College of Economics and Management
- GPA ranked 1st

## Research Interests

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My research lies at the intersection of applied and computational mathematics, statistics, and data science. I am broadly interested in the mathematical foundations of data science, uncertainty quantification, and scientific machine learning.

## Publications and Preprints

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- Convergence rates for learning pseudo-differential operators. With D. Sanz-Alonso. In preparation.
- High-dimensional quasi-Monte Carlo via combinatorial discrepancy. With H. Jiang and N. Kirk. *arXiv*: 2508.18426
- Sharp concentration of simple random tensors II: asymmetry. With D. Sanz-Alonso. *arXiv*: 2505.24144
- Optimal estimation of structured covariance operators. With O. Al-Ghattas, D. Sanz-Alonso and N. Waniorek. *arXiv*: 2408.02109
- On the estimation of Gaussian moment tensors. With O. Al-Ghattas and D. Sanz-Alonso. *Electronic Communications in Probability*, 30, 1-15, (2025).
- Sharp concentration of simple random tensors. With O. Al-Ghattas and D. Sanz-Alonso. *Information and Inference: A Journal of the IMA*, 14(4), 1-41, (2025).
- Precision and Cholesky factor estimation for Gaussian processes. With D. Sanz-Alonso. *SIAM/ASA Journal on Uncertainty Quantification*, 13(3), 1085-1115, (2025).
- Covariance operator estimation: sparsity, lengthscale, and ensemble Kalman filters. With O. Al-Ghattas, D. Sanz-Alonso and N. Waniorek. *Bernoulli*, 31(3), 2377-2402, (2025).
- A machine learning framework for geodesics under spherical Wasserstein-Fisher-Rao metric and its application for weighted sample generation. With Y. Jing, L. Li and J. Lu. *Journal of Scientific Computing*, 98(5), 1-34, (2024).

- Fluctuation suppression and enhancement in interacting particle systems. With L. Li.  
*arXiv: 2204.07757*

## Fellowships and Awards

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- Neubauer Family Distinguished Doctoral Fellowship, University of Chicago 2022 – 2027
- Zhiyuan Outstanding Student Scholarship, Shanghai Jiao Tong University 2022
- Excellent Bachelor Thesis, Shanghai Jiao Tong University 2022
- Shanghai Outstanding Graduate 2022
- Outstanding Winner, SIAM Award, COMAP Scholarship Award 2021  
Mathematical Contest in Modeling and Interdisciplinary Contest in Modeling
- National Scholarship, Ministry of Education of P.R.China 2020
- Undergraduate Excellence Scholarship (First Class), Shanghai Jiao Tong University 2020
- Zhiyuan Honors Scholarship, Shanghai Jiao Tong University 2018 – 2022
- China Mathematics Olympiad, Silver Medal 2017

## Conferences and Seminars

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- SIAM Conference on Uncertainty Quantification, Minneapolis, US March 22 – 25, 2026  
Co-organizing the minisymposium “Recent Advancements in Operator Estimation and Learning”
- Joint Statistical Meetings (JSM), Nashville, US August 2 – 7, 2025  
Section: “Functional and Shape-Constrained Data Analysis: Methods and Applications”
- DACO Seminar, Department of Mathematics, ETH Zurich (*Zoom Seminar*) May 22, 2025
- Stat & CAM Student Research Poster Day, University of Chicago May 20, 2025
- Workshop “Statistics Meets Tensors: Methodology, Theory, and Applications”, Institute for Mathematical and Statistical Innovation (IMSI) May 5 – 9, 2025
- Reading Seminar on Stochastic Many-body Systems (*Zoom Seminar*) April 2, 2025
- Workshop “Kernel Methods in Uncertainty Quantification and Experimental Design”, Institute for Mathematical and Statistical Innovation (IMSI) March 31 – April 4, 2025
- Institute of Natural Sciences, Shanghai Jiao Tong University September 1, 2024
- SIAM Conference on Uncertainty Quantification, Trieste, Italy February 27 – March 1, 2024  
Minisymposium: “Statistical and Data-Assisted Modeling Approaches for Forecasting and Uncertainty Quantification of Complex Multiscale Systems in Real-World Applications”
- CAM & Statistics Student Seminar, University of Chicago October 10, 2023

## Referee Service

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Biostatistics

## Teaching

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*Teaching Assistant* at University of Chicago

- STAT/CAAM 31521: Applied Stochastic Processes Spring 2025
- STAT/CAAM 31050: Applied Approximation Theory Spring 2024
- STAT/CAAM 38100: Measure-Theoretic Probability I Winter 2024
- STAT/CAAM 31150: Inverse Problems and Data Assimilation Autumn 2023