Kaizheng Wang

https://kw2934.github.io | kaizheng.wang@columbia.edu

ACADEMIC POSITION

Columbia University, New York, NY, USA

Jul. 2020 -

Assistant Professor, Department of Industrial Engineering and Operations Research

EDUCATION

Princeton University, Princeton, NJ, USA

Sep. 2015 - Jun. 2020

Ph.D. in Operations Research and Financial Engineering, Department of ORFE

Peking University, Beijing, China

Sep. 2011 - Jul. 2015

B.S. in Mathematics and Applied Mathematics, School of Mathematical Sciences

PUBLICATIONS AND PREPRINTS

Journal publications (α - β : author names are sorted alphabetically.)

Communication-efficient accurate statistical estimation.

Fan, J., Guo, Y. & Wang, K. $(\alpha-\beta)$

Journal of American Statistical Association, Accepted, 2021+.

Modern data modeling: Cross-fertilization of the two cultures.

Fan, J., Ma, C., Wang, K. & Zhu, Z. $(\alpha-\beta)$

Observational Studies 7 (1): 65-76, 2021.

• Robust high dimensional factor models with applications to statistical machine learning.

Fan, J., Wang, K., Zhong, Y. & Zhu, Z. $(\alpha-\beta)$

Statistical Science 36(2): 303-327, 2021.

• Entrywise eigenvector analysis of random matrices with low expected rank.

Abbe, E., Fan, J., Wang, K., & Zhong, Y. $(\alpha-\beta)$

Annals of Statistics 48 (3): 1452-1474, 2020.

• Implicit regularization in nonconvex statistical estimation: Gradient descent converges linearly for phase retrieval, matrix completion and blind deconvolution.

Ma, C., Wang, K., Chi, Y., & Chen, Y.

Foundations of Computational Mathematics 20: 451-632, 2020.

Short version accepted by International Conference on Machine Learning (ICML) 2018.

· Factor-adjusted regularized model selection.

Fan, J., Ke, Y., & Wang, K. $(\alpha-\beta)$

Journal of Econometrics 216 (1): 71-85, 2020.

• Comment on "A tuning-free robust and efficient approach to high-dimensional regression".

Fan, J., Ma, C., & Wang, K. $(\alpha-\beta)$

Journal of American Statistical Association 115 (532): 1720-1725, 2020.

Distributed estimation of principal eigenspaces.

Fan, J., Wang, D., Wang, K., & Zhu, Z. $(\alpha-\beta)$

Annals of Statistics 47 (6): 3009-3031, 2019.

• Spectral method and regularized MLE are both optimal for Top-K ranking.

Chen, Y., Fan, J., Ma, C., & Wang, K. $(\alpha-\beta)$

Annals of Statistics 47 (4): 2204-2235, 2019.

• Stochastic representations for the wave equation on graphs and their scaling limits.

Wang, K.

Journal of Mathematical Analysis and Applications 449 (1): 808-828, 2017.

• On the Neumann problem for harmonic functions in the upper half plane.

Wang, K.

Journal of Mathematical Analysis and Applications 419 (2): 839-848, 2014.

Conference publication

Efficient clustering for stretched mixtures: landscape and optimality.

Wang, K., Yan, Y. & Diaz, M.

Neural Information Processing Systems (NeurIPS) 33: 21309-21320, 2020.

• Implicit regularization in nonconvex statistical estimation: Gradient descent converges linearly for phase retrieval and matrix completion.

Ma, C., Wang, K., Chi, Y., & Chen, Y.

International Conference on Machine Learning (ICML) 80: 3345-3354, 2018.

Papers under review

Clustering a mixture of Gaussians with unknown covariance.

Davis, D., Diaz, M. & Wang, K. $(\alpha-\beta)$ Submitted, 2021.

• An l_p theory of PCA and spectral clustering.

Abbe, E., Fan, J. & Wang, K. $(\alpha$ -β) arXiv:2006.14062, 2020.

HONORS AND AWARDS

Harold W. Dodds Fellowship (1%) - Princeton University

2019 - 2020

• Gordon Y. S. Wu Fellowship - Princeton University

2015 - 2019

Dec. 2021

PROFESSIONAL SERVICES

- Area chair, NeurIPS 2021
 - Session chair, INFORMS Annual Meeting 2021 Oct. 2021
 - Session chair, INFORMS Annual Meeting 2020

Nov. 2020

• Co-organizer, Wilks statistics seminar, Princeton University

Jul. 2018 - May. 2019

• Co-organizer, the 6th Princeton Day of Statistics

- Jul. 2018 Nov. 2018
- Reviewer for the following journals: Annals of Statistics, Biometrika, Foundations of Computational Mathematics, Journal of Machine Learning Research, Journal of the American Statistical Association, Journal of the Royal Statistical Society: Series B, Operations Research, etc.
- Reviewer for the following conferences: Conference on Learning Theory (COLT), International Conference on Machine Learning (ICML), Neural Information Processing Systems (NeurIPS), IEEE International Symposium on Information Theory (ISIT), etc.

TEACHING EXPERIENCES

At Columbia University:

- IEOR E8100 High-Dimensional Probability with Applications (Graduate): Spring 2021;
- IEOR E4307 Statistics and Data Analysis (Undergraduate): Fall 2020, Fall 2021;
- IEOR E3106 Stochastic Systems and Applications (Undergraduate): Fall 2021.

At Princeton University, as Assistants in Instruction (AIs):

- ORF 525 Statistical Learning and Nonparametric Estimation (Graduate): Spring 2019;
- ORF 363 Computing and Optimization for Physical and Social Sciences (Undergraduate): Fall 2016;
- ORF 309 Probability and Stochastic Systems (Undergraduate): Spring 2017, Spring 2018;
- ORF 245 Fundamentals of Statistics (Undergraduate): Fall 2017, Fall 2018 (Head AI).