# Liang DING

Contact School of Data Science

Fudan University

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<u>Interests</u> Hig

High-Dimensional Simulation Optimization, Gaussian Processes, Statistical Learning.

Appointment

Fudan University, Shanghai

Assistant Professor in School of Data Science

Feb 2023-present

Hong Kong University, Hong Kong, China

Senior Research Associate in Business School

Oct 2022-Feb 2023

Host: Xiaowei Zhang

Texas A&M University, College Station, TX

Postdoctoral Fellow in Industrial & Systems Engineering

Oct 2019-July 2022

Host: Prof. Rui Tuo

Joint Postdoctoral Fellow in TAMIDS

Oct 2020-Sept 2021

Host: Prof. Shahin Shahrampour

Georgia Institute of Technology, Atlanta, GA

Visiting Scholar in Industrial & Systems Engineering

March 2018-Oct 2019

Host: Prof. C. F. Jeff Wu

Education

## Hong Kong University of Science and Technology, Hong Kong, China

Ph.D., Operations Research

Nov 2019

- Hong Kong PhD Fellowship Scheme (HKPFS)
- Advisor: Prof. Xiaowei Zhang
- Thesis: "Scalable Modeling and Computation for High Dimensional Gaussian Processes"

#### University of Toronto, Toronto, ON, Canada

B.S., Double Major: Applied Mathematics & Computer Science

Jun 2015

- The Prince of Wales Prize in Mathematics (Top 1 in Math Major)
- Provost's Scholar (Top 50 in College)

**Publications** 

- 1. A Sparse Expansion for Deep Gaussian Processes
- Liang Ding, Rui Tuo, Shahin Shahrampour
- IISE Transactions, accepted
- 2. Sample and Computationally Efficient Simulation Metamodeling in High Dimensions
- Liang Ding, Xiaowei Zhang
- Operations Research, Forthcoming
- 3. Kernel Packet: An Exact and Scalable Solver for Gaussian Process Regression with Matérn Correlations
- Haoyuan Chen, Liang Ding, Rui Tuo (The first two authors contribute equally)
- Journal of Machine Learning Research , 23(127): 1-32, 2022

- 4. Knowledge Gradient for Selection with Covariates: Consistency and Computation
- Liang Ding, L. Jeff Hong, Haihui Shen, Xiaowei Zhang
- Naval Research Logistics, 69(3):496–507
- 5. Generalization Guarantees for Sparse Kernel Approximation with Entropic Optimal Features
- Liang Ding, Rui Tuo, Shahin Shahrampour
- International Conference on Machine Learning (ICML), 2020, 2875-2884
- 6. Sequential Sampling for Bayesian Robust Ranking and Selection
- Xiaowei Zhang, Liang Ding
- Proceedings of the 2016 Winter Simulation Conference, 2016, 758-769

#### **Under Review**

- 1. mcGP: Mesh-Clustered Gaussian Process Emulator for PDE systems
- Chih-Li Sung, Wnenjia Wang, Liang Ding, Xingjian Wang
- Submitted to Technometrics

## **Working Papers**

- 1. Adaptive Learning with Random Smoothing Kernel Hilbert Spaces
- Liang Ding, Tianyang Hu, Jiahang Jiang, Donghao Li, Wenjia Wang, Yuan Yao
- Ready to submit
- 2. Representing additive Gaussian Processes by Sparse Matrices
- Lu Zou, Haoyuan Chen Liang Ding
- Ready to submit
- 3. High-Dimensional Simulation Optimization via Brownian Fields on Sparse Grids
- Liang Ding, Rui Tuo, Xiaowei Zhang
- arXiv: 2107.08595
- 4. High-Dimensional Non-Parametric Density Estimation in Mixed Sobolev Spaces
- Liang Ding Wenjia Wang, Lu Zou, Rui Tuo, Shahin Shahrampour
- arXiv: 2006.03696
- 5. BdryGP: a new Gaussian process model for incorporating boundary information
- Liang Ding, Simon Mak, C. F. Jeff Wu
- arXiv: 1908.08868
- Finalist, 2019 WuFest Best Poster Award

## Talks

- IOS 2022, Section on Algorithms in Global Optimization
- TAMIDS 2021 Research Conference, TAMIDS Post-doc Program
- INFORMS Annual Meeting 2020, Section on Experimental Design
- INFORMS Annual Meeting 2019, Section on Experimental Design
- IMS/ASA Spring Research Conference 2019, Section on Design and Analysis
- INFORMS Winter Simulation Conference 2016, Section on Ranking and Selection

## Teaching

# Texas A&M University, Texas, U.S.

Teaching Assistant

• ISEN619 Analysis and Prediction

## Hong Kong University of Science and Technology, Hong Kong, China

Teaching Assistant

- IEDA 4130 System Simulation
- IEDA 3010 Operations Research I