Weihao Lu

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https://luweihao.github.io/



Employment History

2025.2 - 2026.2

Research Fellow

Department of Statistics and Data Science, National National University of Singapore. Principal Investigator: Yingcun Xia.

Education

2020.9 - 2024.12

Ph.D. in Statistics

Department of Statistics and Data Science, Tsinghua University.

Advisor: Qian Lin.

2015.9 - 2019.6

B.S. in Statistics

School of Mathematics and Statistics, Wuhan University.

Research Interest

Large-dimensional spectral algorithms, minimax risks in non-parametric regression.

Research Publications

Journal Articles

Haobo Zhang, **Weihao Lu**†, and Qian Lin, "The phase diagram of kernel interpolation in large dimensions," *Biometrika*, vol. 112, no. 1, asaeo57, Nov. 2024, ISSN: 1464-3510. **②** DOI: 10.1093/biomet/asae057.

Conference Proceedings

- Weihao Lu, Haobo Zhang, Yicheng Li, and Qian Lin, "On the saturation effects of spectral algorithms in large dimensions," in *Advances in Neural Information Processing Systems (NeurIPS)*, vol. 37, Curran Associates, Inc., 2024, pp. 7011−7059. ✔ URL: https:
 //proceedings.neurips.cc/paper_files/paper/2024/file/0d3496dd0cec77a999c98d35003203ca−Paper-Conference.pdf.
- Haobo Zhang, Yicheng Li, **Weihao Lu**, and Qian Lin, "On the optimality of misspecified kernel ridge regression," in *International Conference on Machine Learning (ICML)*, vol. 202, PMLR, 2023, pp. 41 331–41 353. OURL: https://proceedings.mlr.press/v202/zhang23x.html.

Preprints

- **Weihao Lu**, Jialin Ding, Haobo Zhang, and Qian Lin, On the pinsker bound of inner product kernel regression in large dimensions, 2024. **O** URL: https://arxiv.org/abs/2409.00915.
- Haobo Zhang, Yicheng Li, **Weihao Lu**, and Qian Lin, Optimal rates of kernel ridge regression under source condition in large dimensions, 2024. **O** URL: https://arxiv.org/abs/2401.01270.
- Weihao Lu, Haobo Zhang, Yicheng Li, Manyun Xu, and Qian Lin, Optimal rate of kernel regression in large dimensions, 2023. Our Unt: https://arxiv.org/abs/2309.04268.

Awards

Top Ten Papers Award, Ninth National Graduate Statistics Forum, Renmin University of China.

- **Best Poster Award**, Peking-Tsinghua Joint Statistics Colloquium, Peking University.
- First Prize, Seventh National Statistics Doctoral Academic Forum, Guangzhou University.
- **Second Prize for Academic Papers**, First National Doctoral Academic Forum on Mathematics and Statistics, Liaoning University.
- NeurIPS Scholar Award
- 2025 AISTATS Best Reviewer Award

Teaching Assistants

2020 Fall and 2021 Fall

Elementary Probability Theory.

2021 Spring

Reliability Data and Survival Analysis.

2022 Spring, 2023 Spring, and 2024 Spring

Mathematical Statistics.

Academic Services

Conference Reviewer AISTATS