Parsa Rangriz

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Interests

• Probability Theory

• Random Matrices

• Stochastic Analysis

• Statistical Physics

• High-Dimensional Probability

• Spin Glasses

EDUCATION

University of Waterloo, Ontario, Canada

Sep 2023 - Apr 2025 (Expected)

Master of Mathematics in Statistics (Thesis-Based)

GPA: 91.33/100

GPA: 18.34/20

(Supervisor: **Prof. Aukosh Jagannath**)

Sharif University of Technology, Tehran, Iran

Sep 2018 - Feb 2023

Bachelor of Science in Physics

Minor in Mathematics

(Supervisor: **Prof. Amir Daneshgar**)

RESEARCH EXPERIENCES

University of Waterloo, Ontario, Canada

Graduate Research Student

Sep 2023 - Current

Supervisor: Prof. Aukosh Jagannath

Master's Thesis: Scaling Limits of the Teacher Student Network via SGD

• My thesis focuses on the functional central limit theorem for multi-index models, specifically the teacher-student network via the online Stochastic Gradient Descent algorithm. Based on the martingale problem with random initialization, I study the stochastic dynamics (diffusion process) of the corresponding summary statistics near fixed points, revealing the Ornstein-Uhlenbeck process.

EPFL, Lausanne, Switzerland

Summer Research Intern

July 2022 - Sep 2022

Supervisor: Prof. Lenka Zdeborova

Project: Assortative Partitions on Directed Dense Graphs

• Assortative partitions on directed dense random graphs was studied using the replica-symmetric approach to analyze phase transitions, and to interpret partitions in the high-dimensional limit which involved a message-passing algorithm known as belief propagation.

Sharif University of Technology, Tehran, Iran

Undergraduate Research Student

June 2021 - Sep 2021

Supervisor: Prof. Amir Daneshgar

Project: Belief Propagation for Graph Partitioning

• The belief propagation algorithm was studied for the graph bi-partitioning problem, which corresponds to finding the ground state of the ferromagnetic Ising model with a fixed magnetization. Additionally, phase diagrams of the bi-partitioning problem on random graphs were determined.

Sharif University of Technology, Tehran, Iran

Undergraduate Research Student

Feb 2021 - June 2021

Supervisor: Prof. Abolhassan Vaezi

Project: Phase Transitions in the Transverse-Field Ising Model

• The phase diagrams of the correlation function and the entanglement entropy of the one-dimensional transverse-field Ising model were studied and different thermodynamical phases were identified using machine learning classification and neural networks.

HONORS AND AWARDS

Graduate Research Studentship (GRS), UWaterloo, 2023-2024

Received a scholarship of 22,973 CAD for the entire 20-month master's program.

International Master's Award of Excellence (IMAE), UWaterloo, 2023-2024 Received an award of 16,500 CAD for the entire 20-month master's program.

Master of Mathematics Entrance Scholarship, UWaterloo, 2023

Selected as one of top eight new graduate students to receive a 1,000 CAD award.

Summer@EPFL Fellowship, 2022

Ranked top 1.5% among $4{,}000$ applicants and awarded a $4{,}800$ CHF fellowship.

Silver Medal in the 30th Iran National Physics Olympiad, 2018

Received a silver medal, ranking 14/42 medalists, among nearly 10,000 high school student competitors.

SUMMER SCHOOLS

CRM-PIMS Summer School in Probability 2024

July 2024

Centre de Recherches Mathematiques, Universite de Montreal, QC, Canada

 The four-week summer school featured two main courses: Random Matrix Theory of High-Dimensional Optimization, given by Elliot Paquette, and Branching Random Walks, given by Perla Sousi.

TEACHING EXPERIENCES

University of Waterloo, Ontario, Canada

Teaching Assistant

- STAT 433: Stochastic Processes 2 (Fall 2024)
- STAT 330: Mathematical Statistics (Spring 2024, Fall 2023)
- STAT 231: Probability (Spring 2024)
- STAT 333: Stochastic Processes 1 (Winter 2024)
- STAT 230: Statistics (Spring 2024)
- STAT 202: Introductory Statistics for Scientists (Fall 2023)

Sharif University of Technology, Tehran, Iran

Teaching Assistant

- Advanced Statistical Mechanics (Fall 2022, Fall 2021, Spring 2021)
- Statistical Mechanics 2 (Spring 2021)
- Statistical Mechanics 1 (Fall 2020)

SELECTED COURSES

University of Waterloo, Ontario, Canada (2023-2024)

- STAT 946: Topics in Statistics (Math Foundations of Deep Learning)
- STAT 902: Theory of Probability 2 (Stochastic Calculus)
- STAT 891: Topics in Probability (Random Matrix Theory and HDP)
- STAT 908: Statistical Inference
- STAT 901: Theory of Probability 1 (Probability Theory)

Sharif University of Technology, Tehran, Iran (2018-2023)

- Advanced Theory of Statistics
- Information-Theoretic Methods in High Dimensional Statistics
- Graphical Models, Variational Inferences, and Entropy Maximization
- Advanced Statistical Physics
- Machine Learning in Physics