## Cheng Zhang

CONTACT INFORMATION

Program in Computational Biology Fred Hutchinson Cancer Research Center Seattle, WA 98109 Tel: (+1) 949-378-4472

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## RESEARCH INTERESTS

- Statistics: Scalable Bayesian Inference (e.g., Markov Chain Monte Carlo, Variational Inference), Bayesian Nonparametric Models (e.g., Gaussian Processes), Sparse Modelling
- Machine Learning: Probabilistic Graphical Models, Deep Bayesian Learning
- Computational Biology: Bayesian Phylogenetic Inference

#### **EDUCATION**

#### University of California, Irvine, Irvine, CA

Ph.D., Computational Mathematics, 2011–2016

- Dissertation: Scalable Hamiltonian Monte Carlo via Surrogate Methods
- Advisors:
  - \* Hongkai Zhao (Computational Mathematics)
  - \* Babak Shahbaba (Statistics/Machine Learning)

## Peking University, Beijing, China

M.S., Computational Mathematics, 2008–2011 B.S., Mathematics and Applied Mathematics, 2004–2008

### RESEARCH EXPERIENCE

#### Postdoctoral Research Fellow

Jan 2017 to present

Computational Biology Program,

Fred Hutchinson Cancer Research Center,

Advisor: Frederick A. Matsen IV

## Research Assistant

Sep 2011 to Dec 2016

Department of Mathematics, University of California, Irvine

Advisors: Hongkai Zhao and Babak Shahbaba

#### **PUBLICATIONS**

1. Variational Bayesian Phylogenetic Inference.

**Zhang, C.** and Matsen F. A.

Submitted, 2018.

2. Generalizing Tree Probability Estimation via Bayesian Networks.

Zhang, C. and Matsen F. A.

In Advances in Neural Information Processing Systems, spotlight (3.5%), 2018.

3. Non-bifurcating Phylogenetic Tree Inference via The Adaptive LASSO. **Zhang, C.\***, Dinh, V.\* and Matsen F. A.

Journal of the American Statistical Association (in revision), 2018

4. Variational Hamiltonian Monte Carlo via Score Matching.

Zhang, C., Shahbaba, B., and Zhao, H.

Bayesian Analysis, 13(2), pages 486–506, 2018.

- Probabilistic Path Hamiltonian Monte Carlo.
  Dinh, V.\*, Bilge, A.\*, Zhang, C.\*, and Matsen F. A.
  In Proceedings of the 34th International Conference on Machine Learning, pp. 1009–1018, 2017
- 6. Hamiltonian Monte Carlo Acceleration Using Surrogate Functions with Random Bases.

Zhang, C., Shahbaba, B., and Zhao, H. Statistics and Computing, 27(6), pp. 1473–1490, 2017

7. Precomputing Strategy for Hamiltonian Monte Carlo Method Based on Regularity in Parameter Space.

Zhang, C., Shahbaba, B., and Zhao, H. Computational Statistics, 32(1), pp. 253–279, 2017

#### Skills Statistical and Mathematical Skills

- Statistics: Bayesian Inference, Generalized Linear Models, Longitudinal Data Analysis, Multivariate Statistical Methods, Probabilistic Graphical Models.
- Mathematics: Numerical Analysis, Numerical Optimization, Numerical Linear Algebra, Numerical Partial Differential Equation, Stochastic Processes, Stochastic Differential Equation.

## Computation Skills

• Proficient programming in Python, Matlab, R, C/C++.

## AWARDS Peking University

• Outstanding Graduates, School of Mathematical Sciences

2011

• Orient Golden Finger Scholarship, School of Mathematical Sciences

2010

• Department Scholarship

2008 – 2011

#### SELECTED TALKS

- Invited Joint Statistical Meeting 2018, Vancouver, BC. Variational Hamiltonian Monte Carlo via Score Matching. Aug, 2018
- Invited The 34th International Conference on Machine Learning, Sydney, Australia. Probabilistic Path Hamiltonian Monte Carlo. Aug, 2017
- Seminar Talk AI/ML Seminar, Department of Computer Science, UC Irvine. Variational Hamiltonian Monte Carlo via Score Matching. Nov, 2016
- Seminar Talk GAMS Seminar, Department of Statistics, UC Irvine. Variational Bayesian Inference and Markov chain Monte Carlo. Nov, 2015
- Seminar Talk GAMS Seminar, Department of Statistics, UC Irvine. Precomputing Strategy for Hamiltonian Monte Carlo Methods Based on Regularity in Parameter Space. Oct, 2014

## Reviewer

- Statistics and Computing
- Bayesian Analysis
- Inverse Problems in Science and Engineering

## Professional Memberships

• Member, American Mathematical Society

2012-present

## TEACHING EXPERIENCE

# Teaching Assistant at University of Carlifornia, Irvine

• Math 2D - Multivariable Calculus	Spring 2016
$\bullet$ Math 130B - Probability and Stochastic Process	Winter 2016
$\bullet$ Math 105B - Numerical Analysis	Winter 2016
• Math 2E - Multivariable Calculus	Spring 2015
• Math 6G - Linear Algebra	Spring 2015
• Math 2B - Single Variable Calculus	Fall 2013 – Spring 2014