WENHAO YANG

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EDUCATION

• Peking University, Beijing, China

September 2018 - Present

Academy for Advanced Interdisciplinary Studies
Ph.D. Candidate in Data Science of Statistics (Advisor: Prof. Zhihua Zhang)

1 II.D. Candidate III Data Science of Statistics (Advisor, 1 I

September 2014 - July 2018

• Peking University, Beijing, China School of Mathematical Sciences B.S. in Statistics

RESEARCH INTERESTS

• Probability and Statistics

RESEARCH EXPERIENCES

• University of Alberta
Visiting Ph.D. Student (Advisor: Prof. Martha White)

February 2022 - Present

SELECTED AWARDS AND SCHOLARSHIP

• Second Prize, Outstanding Freshman Scholarship, Peking University

October 2014

• Yizheng Scholarship, Peking University

October 2016

• May Forth Scholarship, Peking University October 2017

• Principal Scholarship, Peking University October 2019

• NeurIPS Travel Award December 2019

• First Prize, Peking University Scholarship October 2020

PROFESSIONAL SERVICES

• Journal reviewer for: Automatica.

 Conference Reviewer for: NeurIPS 2022,2020 & 2019; ICLR 2022 & 2021; ICML 2022, 2021 & 2020

PUBLICATIONS

- * denotes equal contribution or alphabetical order.
- 1. Towards Theoretical Understandings of Robust Markov Decision Processes: Sample Complexity and Asymptotics

Wenhao Yang, Liangyu Zhang, Zhihua Zhang The Annals of Statistics (Accepted)

2. Semi-infinitely Constrained Markov Decision Processes

Liangyu Zhang, Yang Peng, **Wenhao Yang**, Zhihua Zhang Neural Information Processing Systems (NeurIPS) 2022

- 3. Federated Reinforcement Learning with Environment Heterogeneity
 Hao Jin, Yang Peng, Wenhao Yang, Shusen Wang, Zhihua Zhang
 International Conference on Artificial Intelligence and Statistics (AISTATS) 2022
- 4. On the Convergence of FedAvg on Non-IID Data
 Xiang Li*, Kaixuan Huang*, Wenhao Yang*, Shusen Wang, Zhihua Zhang
 International Conference on Learning Representations (ICLR) 2020
- A Regularized Approach to Sparse Optimal Policy in Reinforcement Learning Wenhao Yang*, Xiang Li*, Zhihua Zhang Neural Information Processing Systems (NeurIPS) 2019

PREPRINTS

- * denotes equal contribution or alphabetical order.
- 1. **KL-Entropy-Regularized RL with a Generative Model is Minimax Optimal**Tadashi Kozuno, **Wenhao Yang**, Nino Vieillard, Toshinori Kitamura, Yunhao Tang, Jincheng Mei, Pierre Ménard, Mohammad Gheshlaghi Azar, Michal Valko, Rémi Munos, Olivier Pietquin, Matthieu Geist, Csaba Szepesvári (Under-review)
- 2. Statistical Estimation of Confounded Linear MDPs: An Instrumental Variable Approach

 Miso Lu* Wonbao Vang* Liangyu Zhang* Zhihua Zhang*

Miao Lu*, **Wenhao Yang***, Liangyu Zhang*, Zhihua Zhang* (Under-review)

- 3. Polyak-Ruppert-Averaged Q-Learning is Statistically Efficient Xiang Li, Wenhao Yang, Jiadong Liang, Zhihua Zhang, Michael I. Jordan (Under-review)
- 4. Finding the Near Optimal Policy via Adaptive Reduced Regularization in MDPs Wenhao Yang, Xiang Li, Guangzeng Xie, Zhihua Zhang Workshop on Reinforcement Learning Theory at ICML 2021
- 5. Communication Efficient Decentralized Training with Multiple Local Updates Xiang Li, Wenhao Yang, Shusen Wang, Zhihua Zhang

PRESENTATIONS

- 1. "Towards Theoretical understandings of Robust MDPs: Sample Complexity and Asymptotics"
 - School of Mathematical Sciences, Peking University, Jan 2022.

TEACHING EXPERIENCES

• "Reinforcement Learning: Theory and Algorithms", Fall 2019, PKU, Teaching Assistant