Office: School of Mathematics,

Georgia Institute of Technology,

686 Cherry Street, Skiles 226

Atlanta, GA, 30332. Email: yhe367@gatech.edu

Website: https://www.math.ucdavis.edu/leohe

YE HE

Last updated: 1 June, 2024.

Employment

Aug. 2023 - present, Hale visiting assistant professor, School of Mathematics, Georgia Institute of Technology.

Education

Sep. 2018 - Jun. 2023, Ph.D. in Mathematics, University of California Davis.

Advisor: Prof. Krishna Balasubramanian.

Sep. 2016 - Jun. 2018, M.A. in Mathematics, University of Wisconsin Madison. Sep. 2013 - Jun. 2017, B.A. in Mathematics, Shanghai Jiao Tong University.

Research

My research focuses on applying probabilistic and Partial Differential Equations (PDE) tools to understand sampling and stochastic optimization algorithms used in Machine Learning (ML).

Honors and Awards

June 2022 Alice Siu-Fun Leung Scholarship in mathematics, UC Davis.

Publications

- 1. Ye He, Alireza Mousavi-Hosseini, Krishnakumar Balasubramanian, and Murat A Erdogdu (2024). A Separation in Heavy-Tailed Sampling: Gaussian vs. Stable Oracles for Proximal Samplers. *arXiv preprint arXiv:2405.16736*.
- 2. Ye He, Kevin Rojas, and Molei Tao (2024). Zeroth-Order Sampling Methods for Non-Log-Concave Distributions: Alleviating Metastability by Denoising Diffusion. *arXiv preprint arXiv:2402.17886*.
- 3. Ye He, Krishnakumar Balasubramanian, and Promit Ghosal (2023). High-dimensional Scaling Limits and Fluctuations of Online Least-squares SGD with Smooth Covariance. Submitted to Annals of Applied Probability.
- 4. Alireza Mousavi-Hosseini, Tyler Farghly, Ye He, Krishnakumar Balasubramanian, and Murat A Erdogdu (2023). Towards a Complete Analysis of Langevin Monte Carlo: Beyond Poincaré Inequality. *Conference on Learning Theory* 2023.
- 5. Ye He, Krishnakumar Balasubramanian, and Murat A Erdogdu (2022). An analysis of Transformed Unadjusted Langevin Algorithm for Heavy-tailed Sampling. *IEEE Transactions on Information Theory*.
- 6. Ye He, Krishnakumar Balasubramanian, Bharath Sriperumbudur, and Jianfeng Lu (2022). Regularized Stein Variational Gradient Flow. *To appear in Foundations of Computational Mathematics*.
- 7. Ye He, Tyler Farghly, Krishnakumar Balasubramanian, and Murat A. Erdogdu (2022). Mean-square Analysis of Discretized Itô Diffusions for Heavy-tailed Sampling. *Journal of Machine Learning Research*.
- 8. Ye He, Krishnakumar Balasubramanian, and Murat A Erdogdu (2020). On the ergodicity, bias and asymptotic normality of randomized midpoint sampling method. *Advances in Neural Information Processing Systems* **33**, 7366–7376.

Works in progress

- 1. Tyler Farghly, Ye He, Jun Yang, and Patrick Rebeschini (2023). Adaptive Langevin Monte Carlo Methods for Heavy-tailed Sampling via Weighted Functional Inequalities. *Request for the manuscript*.
- 2. Ye He, Krishna Balasubramanian, and Xiucai Ding (2023). High-dimensional Scaling Limits for Kernel Ridge Regression. *Request for the manuscript*.

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Conference Talks and Posters

April 2022 Workshop: Stein's method and its applications in Machine Learning and Optimization, 1-hour talk.

Dec. 2020 The 34th Conference on Neural Information Processing Systems(NeurIPS 2020), poster.

Attended Workshops and Summer Schools

April 2022	Workshop: Stein's method and its applications in Machine Learning and Optimization, Online.
Oct. 2021	Workshop: Dynamics and Discretization: PDEs, Sampling, and Optimization, Berkeley.
Sep. 2021	Workshop: Sampling Algorithms and Geometries on Probability Distributions, Berkeley.
Aug. 2021	Workshop: Probability, Geometry, and Computation in High Dimensions Boot Camp, Berkeley.
Summer 2021	Summer School: Online Open Probability School (a second series of online courses after the 2020 Online Open Probability School).
Summer 2020	Summer School: Online Open Probability School (joint ofthe 2020 Séminaire de mathématiques supérieures on Discrete Probability, Physics and Algorithms and the 2020 CRM-PIMS school).

Professional Services

Reviewer in AISTATS, TMLR, COLT, NeurIPS, ICML, ICLR, FOCS, Mathematical Programming.

References

Krishna Balasubramanian,	Assistant professor, University of California Davis,	kbala@ucdavis.edu.
Murat A. Erdogdu,	Assistant professor, University of Toronto,	erdogdu@cs.toronto.edu.
Bharath K Sriperumbudur,	Associate professor, Pennsylvania State University,	bharathsv.ucsd@gmail.com.
Jianfeng Lu,	Professor, Duke University,	jianfeng@math.duke.edu.