# Yifan Chen

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## Education

**Caltech** — Pasadena, California
Ph.D. Candidate in Applied and Computational Mathematics — 2018–present
Advisors: Profs. Thomas Y. Hou, Andrew M. Stuart, Houman Owhadi

**Tsinghua University** — Bejing, China
B.S. in Pure and Applied Mathematics, GPA: 96/100 (overall) and 98/100 (math), ranked 1/89 — 2014–2018

## Experience

**UCLA** — Los Angeles, California
Doing research with Profs. Wotao Yin and Wuchen Li — Summer 2017

- Nonconvex optimization and optimal transport natural gradient in statistical learning (Two papers published)

## Research Interest

I have my background in **Applied and Computational Mathematics**, solving theoretical and computational problems in *scientific computing* and *statistical data science*. I have been working on

- **Physics**: theoretical and numerical analysis of multiscale PDEs
- **Information**: statistical machine learning and uncertainty quantification
- **Computation**: inverse problems, optimization, fast randomized algorithms

## Publications


[1] Y. Chen and T. Y. Hou, "Function approximation via the subsampled poincaré inequality", *Discrete and Continuous Dynamical Systems-A*, 2020.

[2] Y. Chen and T. Y. Hou, "Multiscale elliptic pdes upscaling and function approximation via subsampled data", *arXiv preprint arXiv:2010.04199*, 2020.

[3] Y. Chen, T. Y. Hou, and Y. Wang, "Exponential convergence for multiscale linear elliptic pdes via adaptive edge basis functions", *arXiv preprint arXiv:2007.07418*, 2020.

[4] Y. Chen and W. Li, "Optimal transport natural gradient for statistical manifolds with continuous sample space", *Information Geometry*, vol. 3, no. 1, pp. 1–32, 2020.

[5] Y. Chen, H. Owhadi, and A. M. Stuart, "Consistency of empirical bayes and kernel flow for hierarchical parameter estimation", *arXiv preprint arXiv:2005.11375*, 2020.

[6] Y. Chen, Y. Sun, and W. Yin, "Run-and-inspect method for nonconvex optimization and global optimality bounds for r-local minimizers", *Mathematical Programming*, vol. 176, no. 1-2, pp. 39–67, 2019.

[7] J. Chen, Y. Chen, H. Wu, and D. Yang, "The quadratic wasserstein metric for earthquake location", *Journal of Computational Physics*, vol. 373, pp. 188–209, 2018.


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## Referee Services

- Reviewer for SIAM on Numerical Analysis
- Reviewer for 4th International Conference, GSI 2019, Toulouse, France, August 27–29, 2019, Proceedings.

## Conferences and Seminars

- Second Symposium on Machine Learning and Dynamical Systems, Fields Institute, Toronto, Sept. 21-25, 2020
  - Gave talk: Consistency of Hiearchical Parameter Learning: Empirical Bayesian and Kernel Flow Approaches
- Bernoulli-IMS One World Symposium 2020
  - Gave talk: Consistency of Hiearchical Parameter Learning: Empirical Bayesian and Kernel Flow Approaches
- Oberwolfach Seminar: Beyond Numerical Homogenization, June 9-15, 2019
- Machine Learning for Multiscale Model Reduction Workshop, Harvard University, March 27-29, 2019
- Mathematical Model and Computation of Nonlinear Problems, Tsinghua Sanya International Mathematics Forum, January 15-19, 2018
- Youth Forum in the 15th Annual Meeting of CSIAM, Qingdao, China, Oct 2017
  - Gave talk: The quadratic Wasserstein metric for Earthquake Location

## Teaching

- **Teaching Assistant** at Caltech 2020
  *ACM 109: Mathematical Modeling (Graduate)*
  *ACM 117: Probability and Stochastic Processes (Graduate)*

## Scholarships and Awards

Graduate:

- Kortschak Scholars Program, Department of Computational and Mathematical Sciences 2018–present

Undergraduate: multiple top scholarships

- Tsinghua Xuetang Mathematics Program, Department of Mathematical Sciences 2015–2018
- Outstanding Undergraduate, Tsinghua and Beijing 2018
- Baosteel Scholarship, Baosteel Corporation 2017
- Scholarship in Memory of the "12.9" Student Movement, Tsinghua 2016
- Qualcomm Scholarship, Qualcomm Corporation 2016
- Scholarship in Memory of Prof. Ou Li (Mathematics) 2016
- National Scholarship, Ministry of Education of China 2015

## Computer Skills

- **MATLAB:** proficient
- **LaTeX:** proficient
- **Python:** intermediate

## Languages

- **English:** fluent
- **Chinese:** native