

YUWEI CHENG

Chicago, IL | 872-225-7727 | yuweicheng@uchicago.edu | <https://yuwei-cheng.github.io/>

EDUCATION

| | | |
|------------|--|----------------------|
| PhD | University of Chicago Department of Statistics Midwest ML Symposium Poster Award (Top 10%, 500\$ cash price) Spring Quarter Consulting Cup Winner (Best team in the Statistical Consulting Program) | June 2026 (Expected) |
| BS | National University of Singapore Department of Statistics | June 2020 |
| BA | National University of Singapore Department of Economics Science and Technology Scholarship (Recipient of the prestigious award with 100% tuition fees waiver) | June 2020 |

SKILLS & SERVICES

Programming: Python, shell scripting, R

Data Analysis: Bayesian hierarchical modelling, Generalized linear models, Gradient boosting, SVM, principal component analysis, neural network, reinforcement learning, sentiment analysis

Teaching: Taught Applied Regression Analysis (2024) and Introduction to Data Science (2021-2024)

Services: Reviewer for The American Statistician (2024) and BMJ Global Health (2023)

RESEARCH EXPERIENCE

Dept. of Computer Science, University of Chicago | Supervisor Dr. Haifeng Xu December 2023 – Present
Linear Contextual Reinforcement Learning with Delayed Poisson Reward

- Formulated autonomous ad bidding as an episodic Markov Decision Process with contextual information
- Modeled the product conversion as a delayed Poisson Reward
- Developed two-stage estimators and proved their optimality for efficiency as an online estimation oracle
- Validating the estimator's performance using real-world ad data using Python with *Gym*, *Torch*, *Optuna*

Single-Agent Poisoning Attacks Suffice to Ruin Multi-Agent Learning August 2023 – Present

- Evaluated the robustness of multi-agent learning algorithms by introducing adversarial attacks on utility observations and theoretically demonstrated the principle: The easier it is to learn, the easier it is to attack
- Proposed a theoretically guaranteed method to tune state-of-the-art gradient-based multi-agent learning algorithms, enhancing their robustness against adversarial attacks
- Simulated multi-agent interactions and implemented learning algorithms to validate the correctness of proposed theorems using Python with *Matplotlib*, *Numpy*, *Scikit-learn*, *Scipy*, *Pandas*
- Manuscripts currently under review for ICLR 2025

Learning from Imperfect Human Feedback: a Tale from Corruption Robust Dueling March 2023 – October 24

- Studied learning from imperfect human comparative feedback by modeling the potential irrationality or imperfect perception of human preferences as adversarial corruption
- Designed an algorithm, named Robustified Stochastic Mirror Descent for Imperfect Dueling, to learn from imperfect human feedback and proved its optimality in both robustness and learning efficiency
- Evaluated the algorithm's performance on Spotify recommendation data, showing its superiority
- Manuscripts currently under review for ICLR 2025 and available at <https://arxiv.org/abs/2405.11204>

PUBLICATION

Quaye, S. E. D., Cheng, Y., et al. (2023). Application of the network scale-up method to estimate the sizes of key populations for HIV in Singapore using online surveys. *African Journal of Reproduction and Gynaecological Endoscopy*, 26(3), e25973.

Cheng, Y., et al. (2022). Estimates of Japanese encephalitis mortality and morbidity: a systematic review and modeling analysis. *PLOS Neglected Tropical Diseases*, 16(5), e0010361.