

CHENYU ZHANG

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EDUCATION

Columbia University

2022 - 2023 (expected)

M.S. in Data Science

Overall GPA: 4.28/4

Relevant Courses

Reinforcement Learning	A+	Algorithms for Data Science	A+
Probability and Statistics for Data Science	A+	Exploratory Data Analysis	A+
Machine Learning	A	Modern Control Theory	A+
High-dimensional Probability	A	Computer Systems	A

Fudan University

2018 - 2022

B.S. in Mathematics and Applied Mathematics

Honors Student of Su Buqing Top Talent Program

Overall GPA: 3.56/4

Relevant Courses

Numerical Linear Algebra and Optimization (H)	A	Deep Learning	A
Numerical Solution to Differential Equations	A	Methods of Optimization	A
Functions of Complex Variable	A	Probability Theory	A
An Introduction to Differential Manifolds (H)	A-	Advanced Algebra	A
Computational Thinking	A	Fundamentals of Mechanics	A

Relevant Seminars

Intelligent Optimization Algorithms	Convex Optimization
Complex Analysis	Global Differential Geometry
Differential Manifolds and Differential Topology	Differential Geometry of Curves and Surfaces
Non-Euclidean Geometry and Point Set Topology	Advanced Mathematical Analysis

Shenzhen Middle School

2015 - 2018

Honor Curriculum (Physics Olympiad)

Award: Chinese Physics Olympiad - First Class Award

PUBLICATIONS

- **Chenyu Zhang**, Rufeng Xiao, Wen Huang, and Rujun Jiang. Riemannian trust region methods for SC^1 minimization. *Journal of Scientific Computing*, 2023. [Under review] [Preprint]
- **Chenyu Zhang** and Rujun Jiang. Riemannian adaptive regularized Newton methods with Hölder continuous Hessians. 2023. [Preprint]

WORKING PAPERS

- **Chenyu Zhang**, Xu Chen, and Xuan Di. An efficient online single-agent model-free method for learning mean-field games. 2023. [Ready to submit]
- **Chenyu Zhang**, Han Wang, James Anderson, and Aritra Mitra. Federated SARSA with linear function approximation under environmental heterogeneity. 2023. [Ready to submit]
- **Chenyu Zhang**, Qi Cai, Zhuoran Yang, and Zhaoran Wang. On reward-free reinforcement learning for POMDPs with linear function approximation. [Ready to submit]

RESEARCH EXPERIENCE

Neural Networks

May 2023 - Present

Research assistant, advised by Prof. John Wright

Dept. EE&APAM, Columbia University, NY

- Identified limitations of neural tangent kernels and designing optimizable data-aware kernels for neural networks.

Mean Field Games

May 2023 - Present

Research assistant, advised by Prof. Sharon Di

Dept. CEEM, Columbia University, NY

- Developing sample-efficient model-free online reinforcement learning algorithms for mean field games.
- Designing multi-agent reinforcement learning systems able to handle large heterogeneous populations.

Federated Reinforcement Learning

September 2022 - Present

Research assistant, advised by Prof. James Anderson

Dept. EE, Columbia University, NY

- Developed a novel federated SARSA algorithm and established its finite-time error bounds, as well as demonstrated its linear convergence speedups with the presence of environmental heterogeneity.
- Conducted three numerical experiments to verify the theoretical results of the federated SARSA algorithm.

Manifold Nonsmooth Nonconvex Optimization

October 2021 - September 2022

Research assistant, advised by Prof. Rujun Jiang

Dept. Data Science, Fudan University, China

Co-advised by Prof. Wen Huang

Dept. Mathematics, Xiamen University, China

- Developed the first semismooth Riemannian trust-region method for nonsmooth nonconvex optimization problems on manifolds, and proved its convergence results including superlinear local convergence rate.
- Applied our semismooth Riemannian trust-region method to solve augmented Lagrangian methods' subproblem on manifolds, and demonstrated its superiority through three numerical experiments.
- Established an optimal iteration complexity $\tilde{O}(\epsilon^{-(2+\alpha)/(1+\alpha)})$ of Riemannian Newton-type methods with α -Hölder continuous Hessian.

Reinforcement Learning for POMDPs

March 2021 - January 2022

Research assistant, advised by Prof. Zhaoran Wang

Dept. of IEMS&CS, Northwestern University, IL

Co-advised by Prof. Zhuoran Yang

Dept. of Stat&Data Science, Yale University, CT

- Designed a reward-free RL algorithm for linear POMDPs and established its sample efficiency guarantee.

TEACHING EXPERIENCE

COMS 4771 Machine Learning

September 2023 - December 2023

Teaching assistant, advised by Prof. Daniel Hsu

Dept. CS, Columbia University, NY

ORCS 4529 Reinforcement Learning

September 2023 - December 2023

Teaching assistant, advised by Prof. Shipra Agrawal

Dept. IEOR, Columbia University, NY

EEOR 4650 Convex Optimization

September 2023 - December 2023

Teaching assistant, advised by Prof. James Anderson

Dept. EE, Columbia University, NY

CSOR 4231 Analysis of Algorithms

January 2023 - May 2023

Teaching assistant, advised by Prof. Eleni Drinea

Dept. CS, Columbia University, NY