CHENYU ZHANG

Email: zcysxy@mit.edu Homepage: zcysxy.github.io

EDUCATION

Massachusetts Institute of Technology, Cambridge, MA

2024 - present

Ph.D. Social and Engineering Systems and Statistics

Presidential Fellow GPA: 5.00/5.00

Columbia University, New York, NY

2022 - 2024

M.S. Data Science GPA: 4.00/4.00

Fudan University, Shanghai, CN

2018 - 2022

B.S. Mathematics and Applied Mathematics

Honors Student of Su Buging Top Talent Program

PUBLICATIONS

- Chenyu Zhang and Rujun Jiang. Riemannian adaptive regularized Newton methods with Hölder continuous Hessians. Computational Optimization and Applications, 2025. [Accepted] [PDF]
- Chenyu Zhang, Xu Chen, and Xuan Di. Stochastic semi-gradient descent for learning mean field games with population-aware function approximation. *International Conference on Learning Representations (ICLR)*, 2025. [Accepted] [PDF]
- Chenyu Zhang, Rufeng Xiao, Wen Huang, and Rujun Jiang. Riemannian trust region methods for SC¹ minimization. *Journal of Scientific Computing*, 2024. [Accepted] [PDF]
- Fuzhong Zhou, **Chenyu Zhang**, Xu Chen, and Xuan Di. Graphon mean field games with a representative player: analysis and learning algorithms. *International Conference on Machine Learning (ICML)*, 2024. [Accepted] [PDF]
- Chenyu Zhang, Han Wang, Aritra Mitra, and James Anderson. Finite-time analysis of on-policy heterogeneous federated reinforcement learning. *International Conference on Learning Representations (ICLR)*, 2024. [Accepted] [PDF]
- Chenyu Zhang, Xu Chen, and Xuan Di. A single online agent can efficiently learn mean field games. European Conference on Artificial Intelligence (ECAI), 2024. [Accepted] [PDF]

RESEARCH EXPERIENCE

Mutation Games

February 2025 - Present

Ph.D. student, advised by Prof. Saurabh Amin LIDS, Massachusetts Institute of Technology, MA

• Investigating a novel game formulation to model systems with infinitely many heterogeneous players whose types are subject to mutations.

Distributed Linear System Solver

September 2024 - Present

Ph.D. student, advised by Prof. Navid Azizan LIDS, Massachusetts Institute of Technology, MA

- Developing distributed algorithms for solving large linear systems with a focus on convergence rate and communication efficiency.
- Introduced a novel local-server-side momentum method that significantly accelerates convergence.
- Designed an innovative mixing strategy for local servers to enhance algorithm robustness.

Neural Networks

May 2023 - December 2023

Research assistant, advised by Prof. John Wright Dept. EE&APAM, Columbia University, NY

- Identified constraints within neural tangent kernels and designing data-aware kernels for analyzing fully-connected neural networks.
- Analyzed limitations of Transformers and designing tailored attention mechanisms with tensor kernels and invariant similarity weights.
- Conducted a comprehensive empirical study on intrinsic dimension estimation of patch manifolds and deriving the optimal patch size for various vision tasks.

Mean Field Games

May 2023 - August 2024

Research assistant, advised by Prof. Sharon Di

Dept. CEEM, Columbia University, NY

- Pioneered the first fully online single-agent model-free methods for learning mean field games (MFGs), complete with sample complexity guarantees.
- Advanced the online methods to eliminate the reliance on forward-backward passes used in prior work, thereby obviating the need for supplementary stabilization techniques.
- Extended the scope of the online methods to encompass linear MFGs with continuous state-action spaces and graphon MFGs with large heterogeneous populations.

Federated Reinforcement Learning

September 2022 - December 2023

Research assistant, advised by Prof. James Anderson Co-advised by Prof. Aritra Mitra D

n Dept. EE, Columbia University, NY Dept. ECE, North Carolina State University, NC

- Developed a novel on-policy federated reinforcement learning method and established its finite-time error bounds, demonstrating its linear convergence speedups with the presence of environmental heterogeneity.
- Conducted three simulations to corroborate the theoretical results and showcase the adaptability and robustness of the proposed methods.

Nonsmooth Nonconvex Manifold Optimization

October 2021 - September 2022

Research assistant, advised by Prof. Rujun Jiang Co-advised by Prof. Wen Huang

Dept. Data Science, Fudan University, CN Dept. Mathematics, Xiamen University, CN

- Developed the first Riemannian trust-region method tailored for minimizing nonconvex functions on manifolds with a semismooth gradient field, complete with a comprehensive convergence analysis including global convergence and superlinear local convergence rate.
- Implemented the semismooth Riemannian trust-region method in solving augmented Lagrangian method subproblems on manifolds, demonstrating its superiority through two numerical experiments.
- Extended the methodology to formulate the Riemannian adaptive regularized Newton methods framework and established its sharp worst-case iteration and operation complexities.

Reinforcement Learning with Partial Observability

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

- Devised an innovative exploration mechanism to handle partial observability without reward feedback.
- Enhanced the mechanism by integrating linear function approximation, enabling its application to large and potentially infinite observation and state spaces.

TEACHING EXPERIENCE

COMS 4771 Machine Learning

Fall 2023

Teaching assistant, advised by Prof. Daniel Hsu

Dept. CS, Columbia University, NY

ORCS 4529 Reinforcement Learning

Fall 2023

Teaching assistant, advised by Prof. Shipra Agrawal

Dept. IEOR, Columbia University, NY

EEOR 4650 Convex Optimization

Fall 2023

Teaching assistant, advised by Prof. James Anderson

Dept. EE, Columbia University, NY

Teaching assistant, advised by Prof. Eleni Drinea

Dept. CS, Columbia University, NY

RELEVANT COURSEWORK

Selected Graduate Courses Modern Mathematical Statistics* Machine Learning High-Dimensional Probability* Algorithms for Data Science	A A A A+	Modern Control Theory* Reinforcement Learning* Probability and Statistics for Data Science Exploratory Data Analysis			A+ A+ A+ A+
Selected Undergraduate Course	es				
Numerical Linear Algebra and Optimization [†]		A	Deep Learning	A	
Numerical Solution to Differential Equations		A	Methods of Optimization	A	
Numerical Analysis		A-	Probability Theory	A	
An Introduction to Differential Manifolds [†]		A-	Advanced Algebra	A	
Complex Analysis		A	Fundamentals of Mechanics	A	
Selected Seminars Matrix Analysis		Conve	x Optimization		
Heuristic Optimization Algorithms		Complex Analysis			
Advanced Mathematical Analysis		Principles of Mathematical Analysis			
Global Differential Geometry		Differential Manifolds and Differential Topology			
Differential Geometry of Curves and Surfaces		Non-Euclidean Geometry and Point Set Topology			

SCHOLARSHIP & AWARD

• Presidential Fellowship, [‡] Massachusetts Institute of Technology				
• Honors Student of Top Talent Program, Fudan University				
• Undergraduate Merit Scholarship, Fudan University 2018-2019, 2019-2020, 2020-2021	, 2021-2022			
• Undergraduate Major Scholarship, Fudan University 2019-2020, 2020-2021	, 2021-2022			
• The Chinese Mathematics Competitions - Second Class Award	2019			
• The Chinese Physics Competitions - Second Class Award	2019			
• Freshman Scholarship, Fudan University	2018			

INVITED TALKS

- "A Semismooth Trust-Region Augmented Lagrangian Method for Nonsmooth Nonconvex Optimization on Riemannian Manifolds," Undergraduate Research Talks, Fudan University, 2022.
- "How to Segment Images? On Intrinsic Dimension Estimation for Patch Manifolds," Data Science Institute Lightning Talks, Columbia University, 2023.

SERVICE

Journal Reviewing

• IMA Journal of Numerical Analysis

2025

Conference Reviewing

• Conference on Neural Information Processing Systems (NeurIPS)

2024,2025

^{*}Ph.D. level courses

 $^{^{\}dagger}$ Honors courses

[‡]The only student in the cohort receiving a presidential fellowship

• International Conference on Learning Representations (ICLR)	
• International Conference on Machine Learning (ICML)	2025
• International Conference on Artificial Intelligence and Statistics (AISTATS)	2025
• IEEE Conference on Decision and Control (CDC)	2025
• Learning for Dynamics & Control Conference (L4DC)	2024