Location: Cambridge, U.K. Citizenship: Canada 🛿 (+1) 347-554-4707 | 🗳 ysz23@cam.ac.uk | 🏾 yashizhang.github.io | 🎓 Ya Shi Zhang

Research Interests

I am passionate about the interplay between theory, empirics, and application. Currently, my interests are in generative models, scientific machine learning, high-dimensional statistics, and their applications.

Shi **Zhang**

Education

Faculty of Mathematics, University of Cambridge

M.A.St. in Mathematics (Part III of the Mathematical Tripos), with Honors

- Courses in Statistical Methods, Statistical Theory, Information Theory, Probability Theory, Statistical Learning, Concentration Inequalities, Stochastic Processes, Convex Optimization, Robust Statistics.
- Thesis: Sampling from High-dimensional Distributions (Link). Advised by Randolf Altmeyer.

Courant Institute, New York University

B.A. IN MATHEMATICS (WITH HIGH HONORS), B.A. IN COMPUTER SCIENCE (WITH HIGH HONORS)

Thesis: Computing Interval Range Approximations for Smooth Real Functions with Applications in Real-root Isolation (Link)

Experiences

Toyota Technical Institute at Chicago, affiliated with University of Chicago

RESEARCH ASSISTANT

- Advisor: Jinbo Xu
- Working on protein language and diffusion models for biology.

Center for Data Science, NYU

RESEARCH ASSISTANT

- Advisors: Tim G. J. Rudner, Julia Kempe, Andrew G. Wilson.
- Designed family of data-driven priors that yielded state-of-the-art results on numerous benchmarks. Wrote code for and deployed experiments . on the NYU high-performance computing cluster. Engaged in extensive literature review, experimentation, illustrating, and writing. • Accepted as oral presentation (2% acceptance rate) at AISTATS 2024.

Center for Data Science, NYU

RESEARCH ASSISTANT

- Advisor: Julia Kempe.
- Discovered relationships between neural collapse and adversarially robust neural networks. Devised and implemented experiments to observe the 'cluster leaping' phenomenon.
- Basis of U.S. Dept. of Defense Air Force proposal (Topic Number AF24B-T002).
- Accepted as short-paper at NeurIPS workshop, full paper published in TMLR.

Courant Institute of Mathematical Sciences, NYU

RESEARCH ASSISTANT

- Advisors: Chee Yap, Kai Hormann.
- Introduced a generalization of the Cornelius-Lohner framework for range functions. Implemented and experimented with novel state-of-the-art range functions.
- Accepted to CASC (Computer Algebra in Scientific Computing) and published in LNCS.

Government of Canada, Natural Resources Canada

MACHINE LEARNING ENGINEER

- Developed random forest and CNN models for heating load estimation in remote Canadian communities. Presented model, conclusions, and suggestions to the minister of the department.
- Work was performed remotely due to pandemic.

China International Capital Corporation

OUANTITATIVE RESEARCH INTERN

- Researched macroeconomic indicators and stocks to sieve and test algorithmic trading strategies. Correlated market fluctuations to monetary policies. Developed annualized volatility models to contrast index funds.
- Work was performed remotely due to pandemic.

May. 2021 - Aug. 2021

May. 2020 - Jul. 2020

Jun. 2024 - now

New York, USA

Jun. 2023 - Dec. 2023

New York, USA

Sep. 2022 - May. 2023

New York, USA

Feb. 2022 - Jan. 2023



Cambridge, UK Oct. 2023 - Jun. 2024

New York, USA

Sep. 2019 - May. 2023

Papers _

2024	Mind the GAP: Improving Robustness to Subpopulation Shifts with Group-Aware Priors , Tim G. J. Rudner, Ya Shi Zhang, Andrew G. Wilson, Julia Kempe.	AISTATS Oral (2%)
2023	On the Robustness of Neural Collapse and the Neural Collapse of Robustness , Jingtong Su, Ya Shi Zhang, Nikolaos Tsilivis, Julia Kempe.	NeurIPS Workshop, TMLR
2023	Range Functions of Any Convergence Order and their Amortized Complexity Analysis , Kai Hormann*, Chee Yap*, Ya Shi Zhang* (Equal Contribution).	CASC, LNCS

Honors & Awards

2024	College Travel Award (£1,000), Hughes Hall, University of Cambridge	Cambridge, UK
2024	Alumni Award (Excellence in Research), New York University	New York, USA
2023	University Honors Scholar, New York University	New York, USA
2023	Dean's List (Awarded 8x), New York University	New York, USA
2022	Courant Institute SURE Fellowship (\$3,500), New York University	New York, USA
2022	Dean's Undergraduate Research Fund Recipient (Awarded 3x, \$3,000), New York University	New York, USA
2019	International Baccalaureate Further Mathematics Examination Prize (Top 30 / 180,000+), High School	Vancouver, Canada
2018	Univ. of California, Berkeley Pre-Collegiate Scholar, High School	Berkeley, US
2018	National Team Mathematics Contest (2 / 30+), High School	Vancouver, Canada

T 5

2023	Ethics Reviewer, Neural Information Processing Systems (NeurIPS)	New Orleans, USA					
2023	Courant Tutor, Courant Institute of Mathematical Sciences	New York, USA					
Extra	Extracurricular Activity						
2023-20	24 Cambridge Canadian Club, Member, Former Event Organizer	Univ. of Cambridge					

2023-2024 Cambridge Canadian Club, Member, Former Event Organizer	Univ. of Cambridge
2023-2024 The Archimedeans, Member	Univ. of Cambridge
2021-2023 Mathematical Finance Group, Former Academic Team Co-lead	New York University
2020-2023 Quantitative Finance Society, Former Quant Trading Team Analyst	New York University
2019-2023 Phi Chi Theta Business Fraternity, Alumni Member, Former Treasurer	New York University
2019-2023 Mathematics Society, Alumni Member	New York University

Skills & Interests

Programming: Python (PyTorch, JAX), R, C/C++, MATLAB, HPC (Slurm, Singularity, CUDA), Unix, Git, LaTeX Languages: English (Native), Mandarin (Native), Japanese (Intermediate) Interests: Golfing, Snowboarding/Skiing, Pickleball, Weight Training, Traveling, Pour-over Coffee