

Liang DING

Contact

School of Data Science
Fudan University
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Interests

High-Dimensional Simulation Optimization, Gaussian Processes, Statistical Learning.

Appointment

Fudan University, Shanghai

Assistant Professor in School of Data Science

Feb 2023-present

Hong Kong University, Hong Kong, China

Senior Research Associate in Business School
Host: Prof. Xiaowei Zhang

Oct 2022-Feb 2023

Texas A&M University, College Station, TX

Postdoctoral Fellow in Industrial & Systems Engineering
Host: Prof. Rui Tuo

Oct 2019-July 2022

Joint Postdoctoral Fellow in TAMIDS
Host: Prof. Shahin Shahrampour

Oct 2020-Sept 2021

Georgia Institute of Technology, Atlanta, GA

Visiting Scholar in Industrial & Systems Engineering
Host: Prof. C. F. Jeff Wu

March 2018-Oct 2019

Education

Hong Kong University of Science and Technology, Hong Kong, China

Ph.D., Operations Research

Nov 2019

- Hong Kong PhD Fellowship
- Oversea Scholarship
- Advisor: Prof. Xiaowei Zhang
- Thesis : “Scalable Modeling and Computation for High Dimensional Gaussian Processes”

University of Toronto, Toronto, ON, Canada

B.S., Double Major: Applied Mathematics & Computer Science

Jun 2015

- The Prince of Wales Prize in Mathematics
- Provost’s Scholar

Publications

1. *A Sparse Expansion for Deep Gaussian Processes*

- **Liang Ding**, Rui Tuo, Shahin Shahrampour
- *IJSE Transactions*, accepted

2. *Sample and Computationally Efficient Simulation Metamodeling in High Dimensions*

- **Liang Ding**, Xiaowei Zhang
- *Operations Research*, Forthcoming

3. *Kernel Packet: An Exact and Scalable Solver for Gaussian Process Regression with Matérn Correlations*

- Haoyuan Chen, **Liang Ding**, Rui Tuo (The first two authors contribute equally)

- *Journal of Machine Learning Research* , 23(127): 1-32, 2022
- 4. *Knowledge Gradient for Selection with Covariates: Consistency and Computation*
 - **Liang Ding**, L. Jeff Hong, Haihui Shen, Xiaowei Zhang
 - *Naval Research Logistics*, 69(3):496–507
- 5. *Generalization Guarantees for Sparse Kernel Approximation with Entropic Optimal Features*
 - **Liang Ding**, Rui Tuo, Shahin Shahrampour
 - *International Conference on Machine Learning (ICML)*, 2020, 2875-2884
- 6. *Sequential Sampling for Bayesian Robust Ranking and Selection*
 - Xiaowei Zhang, **Liang Ding**
 - *Proceedings of the 2016 Winter Simulation Conference*, 2016, 758-769

Under Review

1. *mcGP: Mesh-Clustered Gaussian Process Emulator for PDE systems*
 - Chih-Li Sung, Wnenjia Wang, **Liang Ding**, Xingjian Wang
 - *Technometrics*, major revision
2. *Random Smoothing Regularization in Kernel Gradient Descent Learning*
 - **Liang Ding**, Tianyang Hu, Jiahang Jiang, Donghao Li, Wenjia Wang, Yuan Yao
 - Submitted to *Journal of Machine Learning Research*

Working Papers

1. *Representing additive Gaussian Processes by Sparse Matrices*
 - Lu Zou, Haoyuan Chen **Liang Ding**
 - Ready to submit
2. *High-Dimensional Simulation Optimization via Brownian Fields on Sparse Grids*
 - **Liang Ding**, Rui Tuo, Xiaowei Zhang
 - *arXiv*: 2107.08595
3. *High-Dimensional Non-Parametric Density Estimation in Mixed Sobolev Spaces*
 - **Liang Ding** Wenjia Wang, Lu Zou, Rui Tuo, Shahin Shahrampour
 - *arXiv*: 2006.03696
4. *BdryGP: a new Gaussian process model for incorporating boundary information*
 - **Liang Ding**, Simon Mak, C. F. Jeff Wu
 - *arXiv*: 1908.08868
 - Finalist, 2019 WuFest Best Poster Award

Talks

- *IOS 2022*, Section on Algorithms in Global Optimization
- *TAMIDS 2021 Research Conference*, TAMIDS Post-doc Program
- *INFORMS Annual Meeting 2020*, Section on Experimental Design
- *INFORMS Annual Meeting 2019*, Section on Experimental Design
- *IMS/ASA Spring Research Conference 2019*, Section on Design and Analysis
- *INFORMS Winter Simulation Conference 2016*, Section on Ranking and Selection

Teaching

Texas A&M University, Texas, U.S.

Teaching Assistant

- ISEN619 Analysis and Prediction

Hong Kong University of Science and Technology, Hong Kong, China

Teaching Assistant

- IEDA 4130 - System Simulation
- IEDA 3010 - Operations Research I