Yan Shuo Tan

Education

2013–2018 Ph.D. in Mathematics, University of Michigan, Ann Arbor. (exp.) Advisor: Roman Vershynin

2009–2013 **Bachelor of Science**, University of Chicago, Chicago. Major in Mathematics (Honors)

Research Interests

High-dimensional probability, compressed sensing, mathematical optimization (especially in stochastic or non-convex settings), theoretical machine learning, signal processing, randomized algorithms.

Publications

- 1. Y.S. TAN, Sparse Phase Retrieval via Sparse PCA Despite Model Misspecification: A Simplified and Extended Analysis. (2017). Preprint available as arXiv:1712.04106.
- 2. Y.S. TAN AND R. VERSHYNIN, Phase Retrieval via Randomized Kaczmarz: Theoretical Guarantees. *Information and Inference, in revision (positive reviews)* (2017). Preprint available as arXiv:1706.09993.
- 3. Y.S. TAN AND R. VERSHYNIN, Polynomial Time and Sample Complexity for Non-Gaussian Component Analysis: Spectral Methods. *In revision* (2017). Preprint available as arXiv:1704.01041.
- 4. Y.S. TAN, Energy optimization for distributions on the sphere and improvement to the Welch bounds. *Electronic Communications in Probability 22*, 43 (2017).

Current Projects

Phase Retrieval via Randomized Kaczmarz with General Measurement Sets, Joint work with R. Vershynin.

Theoretical Guarantees for Ensemble K-Subspaces, Joint work with J. Lipor, D. Hong, D. Zhang, and L. Balzano.

A Non-Asymptotic Analysis of Free Component Analysis, Joint work with H. Wu and R. Nadakuditi.

Honors/Awards

- 2017 Juha Heinonen Memorial Graduate Fellowship, University of Michigan.
- 2016 Rackham Sokol Graduate Fellowship, University of Michigan.

- 2014 Mathematics Department Graduate Fellowship, University of Michigan.
- 2013 Paul R. Cohen Prize, University of Chicago. Awarded to graduating seniors who have achieved the highest record in mathematics (5 students a year)
- 2012 Nomianted to Phi Beta Kappa as a junior, University of Chicago.

Teaching Experience

Fall 2017 University of Michigan, Course Co-coordinator.
I was a co-coordinator for Precalculus. My job included training and supervising new instructors, as well as writing homework assignments and examinations.

2013-2016 University of Michigan, Instructor.

I was a section instructor for Precalculus (1 semester), Calculus I (3 semesters), Calculus II (2 semesters). My job included lecturing, supervising group work, preparing teaching materials, and grading.

- Summer **PCMI Summer School**, Teaching Assistant.
 - 2016 I was a teaching assistant for Roman Vershynin's mini-course on probabilistic methods for data science.
- Summer University of Michigan, Lecturer.
 - 2016 I taught a mini-course (4 lectures) on information theory to graduate students.
- Summer University of Michigan, Teaching Assistant.
 - 2014 I was a teaching assistant for Multivariable Calculus. My job included leading lab tutorial sessions and grading.

Invited Talks

2018 Provably Efficient Algorithms for Solving Phase Retrieval and Other Single Index (upcoming) Models, University of Southern California.

2017 Provably Efficient Algorithms for Solving Phase Retrieval and Other Single Index Models, SILO Seminar, University of Wisconsin.

Selected Seminar Talks

- 2017 Provably Efficient Algorithms for Solving Phase Retrieval and Other Single Index Models, SPADA Lab Seminar, Michigan.
- 2017 SGD, Importance Sampling and Randomized Kaczmarz, Statistical Machine Learning Reading Group, Michigan.
- 2017 Energy optimization on the sphere and application to Welch bounds, Student Probability Seminar, Michigan.
- 2016 The Kadison-Singer Problem: Part 1 of the Marcus-Spielman-Srivastava Proof, Analysis/Probability Learning Seminar, Michigan.
- 2016 Phase Transition in the Ising Model, course lecture, Michigan.
- 2016 Concentration Inequalities, course lecture, Michigan.
- 2016 Reweighted PCA, Student Probability Seminar, Michigan.
- 2016 Uniform Convergence of Empirical Distributions Using VC Dimension, Student Analysis Seminar, Michigan.

- 2016 Clustering for Gaussian Mixture Models Using Isoperimetric Distance Concentration, Analysis/Probability Learning Seminar, Michigan.
- 2016 Solving Undetermined Linear Systems using Sparsity, Student Analysis Seminar, Michigan.

Selected Conferences Attended

- May 2017 CBMS Conference on Sparse Signal Recovery, Las Cruces, New Mexico.
- May 2017 Simons Intitute Workshop on Computational Challenges in Machine Learning, Berkeley, California.
- Feb 2017 SAMSI Workshop on the Interface of Statistics and Optimization, Durham, North Carolina.
- July 2016 PCMI Summer School on the Mathematics of Data, Park City, Utah.
- June 2016 CBMS Conference on Topological Data Analysis, Austin, Texas.
- May 2016 Summer School on Random Matrix Theory, Ann Arbor, Michigan.

Professional Activities

Seminars Organized

- Student Probability Seminar at the University of Michigan (2016-2017)
- \circ Student Geometry/Topology Seminar at the University of Michigan (2014-2015)

Reviews for Journals

• SMAI Journal of Computational Mathematics

Other Skills

- Languages English (native), Mandarin (advanced), Indonesian (beginner), Spanish (beginner).
- Computer MATLAB, R, Python. Skills

Referees

- **Roman Vershynin**, Department of Mathematics, University of California, Irvine, rvershyn@uci.edu.
- Laura Balzano, Department of Electrical Engineering and Computer Science, University of Michigan, girasole@umich.edu.
- Anna Gilbert, Department of Mathematics, University of Michigan, annacg@umich.edu.