

Yichen Zhang

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EMPLOYMENT

7/2020 - present Assistant Professor of Quantitative Methods,
Daniels School of Business, Purdue University

EDUCATION

9/2015 –5/2020 Ph.D, Department of Technology, Operations, and Statistics,
Stern School of Business, New York University

9/2011 –6/2015 B.S. in Mathematics, B.A. in Economics,
Peking University

PUBLICATIONS

Author lists marked with [†] are in alphabetical order.

Refereed Journal Articles

Q. Han, W.W. Sun, Y. Zhang[†]. Online Statistical Inference in Decision-Making with Matrix Context.
Annals of Statistics (forthcoming), 2025+.

W. Liu, J. Tu, X. Chen, Y. Zhang. Online Estimation and Inference for Robust Policy Evaluation in
Reinforcement Learning.
Annals of Statistics (forthcoming), 2025+.

R. Caldentey, A. Giloni, C. Hurvich, Y. Zhang[†]. Information Design and Sharing in Supply Chains.
Mathematics of Operations Research (forthcoming), 2025+.

E. Chen, X. Chen, W. Jing, Y. Zhang[†]. Distributed Tensor Principal Component Analysis with Data
Heterogeneity.
Journal of the American Statistical Association (forthcoming), 2025+.
— 2024 Student Poster Award from the New England Statistics Symposium.

X. Chen, W. Jing, W. Liu, Y. Zhang[†]. Distributed Estimation and Inference for Semi-parametric Binary Response
Models.
The Annals of Statistics, 2024, 52(3), 922-947

X. Chen, Z. Lai, H. Li, Y. Zhang[†]. Online Statistical Inference for Stochastic Optimization via Kiefer-Wolfowitz
Methods.
Journal of the American Statistical Association, 2024, 119(548), 2972–2982.

W. Li, Z. Wang, Y. Zhang, G. Cheng. Variance Reduction on Adaptive Stochastic Mirror Descent.
Machine Learning, 2022, 111, 4639–4677.

Y. Zhang, C.M. Hurvich. Estimation of alpha, beta and Portfolio Weights in a Pure-Jump Model with Long
Memory in Volatility.
Stochastic Processes and their Applications, 2022, 150, 972–994.

- X. Chen, W. Liu, Y. Zhang[†]. First-order Newton-type Estimator for Distributed Estimation and Inference. *Journal of the American Statistical Association*, 2022, 117(540), 1858–1874.
- X. Chen, J. Lee, X. Tong, Y. Zhang[†]. Statistical Inference for Model Parameters in Stochastic Gradient Descent. *The Annals of Statistics*, 2020, 48(1), 251–273.
— 2017 ASA Student Paper Award from ASA Statistical Learning and Data Science Section.
- X. Chen, W. Liu, Y. Zhang[†]. Quantile Regression under Memory Constraint. *The Annals of Statistics*, 2019, 47(6), 3244–3273.
— 2019 IMS Hannan Travel Awards.
— 2019 Student & Early Career Travel Award, SDSS.

Revisions

- K. Tang, W. Liu, X. Chen, Y. Zhang. Acceleration of Stochastic Gradient Descent with Momentum by Averaging.
- X. Wen, W.W. Sun, and Y. Zhang. Online Tensor Inference.
- X. Chen, Z. Lai, He Li, Y. Zhang[†]. Online Statistical Inference for Contextual Bandits via Stochastic Gradient Descent.

Under Review

- Y. Peng, X. Wang, R. Zhang, Y. Zhang[†]. Knowledge Transfer in Heterogeneous Support Vector Machine.
- R. Caldentey, A. Giloni, C. Hurvich, Y. Zhang[†]. Managing Inventory and Information Variability in Supply Chains.
- S. Wang, J. Zhang, Y. Zhang[†]. The Impact of Profit Differentials on the Value of a Little Flexibility.
- Z. Li, F. Ruan, Y. Zhang[†]. Composite Minimization Meets Nonsmooth Nonlinear Modeling: Convergence, Efficiency and Stability.
- H. Lam, K. Wang, Y. Wu, Y. Zhang[†]. Adaptive Data Fusion for Multi-task Non-smooth Optimization.
- R. Caldentey, A. Giloni, C. Hurvich, D. Simchi-Levi, P. Talwai, Y. Zhang[†]. Information of Sharing in Supply Chains: From a Delay Perspective.

AWARDS AND HONORS

Daniels School of Business (DSB) Young Faculty Scholar Award	2025
Institute of Mathematical Statistics (IMS) New Researchers Travel Award	2025
DSB Distinguish Instructors Recognition - Undergraduate Elective - MGMT 475	2024, 2023
DSB Distinguish Instructors Recognition - Online Master's - MGMT 590	2024, 2023
IMS Lawrence D. Brown Ph.D. Student Award	2020
Herman E. Krooss Prize, Outstanding Doctoral Dissertation, <i>New York University</i>	2020
Sydney Winters Fellowship	2019
IMS Hannan Graduate Student Travel Award	2019
Student & Early Career Travel Award, SDSS	2019
Best Student Paper Award, <i>Joint Statistical Meetings, SLDS Section</i>	2017

CONFERENCE PRESENTATIONS AND INVITED SEMINARS

- 07/2025 Joint Conference on Statistics and Data Science, Hangzhou, China
- 06/2025 ICSA China Conference, Zhuhai, China
- 06/2025 WNAR/IMS Annual Meeting, Whistler, BC, Canada
- 06/2025 Chicago Operations Workshop, Chicago, IL
- 01/2025 Statistics Empowering Data Science (SEEDS) Conference, USC Marshall, Los Angeles, CA
- 12/2024 International Conference in Business Intelligence and Analytics, Macau
- 12/2024 Operations and Business Analytics, NYU Shanghai, Shanghai, China
- 11/2024 Department of Information and Decision Sciences, University of Illinois Chicago, Chicago, IL
- 11/2024 Conference on Statistical Learning and Data Science, Newport Beach, CA
- 10/2024 INFORMS Annual Meeting, Seattle, WA
- 07/2024 Chinese Scholars Association for Management Science and Engineering, Xiamen, China
- 07/2024 Hangzhou International Conference on Frontiers of Data Science, Hangzhou, China
- 07/2024 Conference on Intelligent Computing and Decision-Making, Shanghai, China
- 04/2024 IEOR Department, Columbia University, New York, NY
- 08/2023 Joint Statistical Meetings, Toronto, Canada
- 07/2023 Joint Conference on Statistics and Data Science, Beijing, China
- 07/2023 Department of Mathematics, Hong Kong University of Science and Technology, Hong Kong
- 07/2023 Department of Decisions, Operations and Technology, Chinese University of Hong Kong
- 07/2023 ICSA International Conference, Hong Kong
- 06/2023 MSOM Conference 2023 SIG Meetings on Supply Chain Management, Montreal, Canada
- 06/2023 School of Statistics, East China Normal University, Shanghai, China
- 02/2023 Stern School of Business, New York University, New York, NY
- 12/2022 Capital of Statistics, Virtual
- 10/2022 Modern Statistical and Machine Learning Methods for Big Data, Ann Arbor, MI
- 10/2022 INFORMS Annual Meeting, Indianapolis, IN
- 12/2021 Computational and Methodological Statistics (CMStatistics), London, UK
- 08/2021 Joint Statistical Meetings, Virtual
- 02/2020 Department of Statistics, University of Pittsburgh, Pittsburgh, PA
- 01/2020 Department of Statistics and Applied Probability, UC Santa Barbara, CA
- 01/2020 Krannert School of Management, Purdue University, West Lafayette, IN
- 08/2019 Joint Statistical Meetings, Denver, CO
- 05/2019 Symposium on Data Science and Statistics, Bellevue, WA
- 06/2018 ICSA Applied Statistics Symposium, New Brunswick, NJ
- 08/2017 Joint Statistical Meetings. Baltimore, MD

PROFESSIONAL SERVICE

Associate Editor: Journal of Computational and Graphical Statistics (2024- Now)

Reviewer: Annals of Statistics (AOS), Journal of American Statistical Association (JASA), Journal of Econometrics, Journal of Machine Learning Research (JMLR), Management Science (MS), Operations Research (OR), Annals of Applied Statistics (AOAS), Bernoulli, Computational Optimization and Applications (COAP), Journal of Computational and Graphical Statistics (JCGS), Statistical Analysis and Data Mining (JADM), Biometrika, Advances in Neural Information Processing Systems (NeurIPS), International Conference on Machine Learning (ICML), International Conference on Learning Representations (ICLR), International Conference on Artificial Intelligence and Statistics (AISTATS)
Judge, MSOM Supply Chain Management Special Interest Group (SCM SIG)

Workshop Organizer: Statistics and Optimization in Data Science Workshop, May 26-27, 2023, Purdue University, West Lafayette, Indiana

Doctoral Thesis Committee Member:

He Li, Stern School of Business, New York University, 2022
Wenjie Li, Statistics, Purdue University, 2023
Qiyu Han, Quantitative Methods, Daniels School of Business, Purdue University, 2024
Cruz De Souza Marcelo, QM, Daniels School of Business, Purdue University, 2024
Yaxin Fang, Statistics, Purdue University, 2024
Pangpang Liu, QM, Daniels School of Business, Purdue University, 2025

TEACHING ACTIVITIES

Listed in the order of Course, Semester, Level, Title, Mean Score / Scale.

Daniels School of Business, Purdue University

MGMT475, Spring 2025, UG, Machine Learning for Business
MGMT590, Spring 2025, G (Online), Deep Learning
MGMT590, Spring 2025, G, Machine Learning
MGMT475, Spring 2024, UG, Machine Learning for Business
MGMT590, Spring 2024, G (Online), Deep Learning
MGMT590, Spring 2024, G, Machine Learning
MGMT475, Spring 2023, UG, Machine Learning for Business
MGMT590, Spring 2023, G (Online), Deep Learning
MGMT590, Spring 2023, G, Machine Learning
MGMT590, Spring 2022, G (Online), Deep Learning
MGMT590, Spring 2022, G, Machine Learning
MGMT590, Summer 2021, G, Machine Learning
MGMT473, Spring 2021, UG, Data Mining
MGMT690, Fall 2020, G, Workshop in Analytics

Stern School of Business, New York University

STAT-UB.0001, Spring 2019, UG, Statistics for Business Control