BENJAMIN JIAHONG ZHANG

Current

Postdoctoral Research Associate and Lecturer

Position Department of Mathematics and Statistics, University of Massachusetts Amherst

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EDUCATION

Massachusetts Institute of Technology, Cambridge, MA

02/2022

PhD, Computational Science and Engineering

- Thesis: Efficient sampling methods of, by, and for stochastic dynamical systems
- Committee: Y. Marzouk, T. Sahai, T. Sapsis, K. Spiliopoulos

SM, Aeronautics and Astronautics

06/2017

- Thesis: A Coupling Approach to Rare Event Simulation via Dynamic Importance Sampling
- Advisor: Y. Marzouk

University of California, Berkeley, Berkeley, CA

05/2015

BS, Engineering Physics

BA, Applied Mathematics, Concentration in Numerical Analysis

- Graduated Highest Honors in Applied Mathematics, Distinction in General Scholarship
- Thesis: A Computational Study of Seizure Attenuation via Anderson Localization
- Advisors: M.-R. Alam (Mechanical Engineering), P. Persson (Mathematics)

RESEARCH INTERESTS Mathematics of data science, Rare event simulation, Bayesian computation, Generative modeling, Data-driven methods for dynamical systems, Data assimilation

RESEARCH EXPERIENCE

Department of Mathematics & Statistics, UMass Amherst

Amherst, MA

Postdoctoral Research Associate

09/2022 - Present

Mentors: Markos Katsoulakis, Luc Rey-Bellet, Paul Dupuis (Brown University)

Department of Aeronautics and Astronautics, MIT

Cambridge, MA

$Postdoctoral\ associate$

01/2022 - 08/2022

$Research\ assistant$

09/2015 - 01/2022

Supervised by Professor Youssef Marzouk in the Uncertainty Quantification group.

Department of Mechanical Engineering, UC Berkeley

Berkeley, CA

Undergraduate research assistant

09/2013 - 08/2015

Supervised by Professor Reza Alam.

TEACHING EXPERIENCE

Department of Mathematics and Statistics, UMass Amherst

Amherst, MA

Lecturer 02/2024 - 05/2024

Designing and delivering new course on Mathematical Machine Learning (MATH 590STA).

Department of Aeronautics and Astronautics, MIT

Cambridge, MA

$Course\ developer$

12/2019 - 04/2020

Designed and co-wrote curriculum for MIT xPro online course on Modeling, Simulation, and Machine learning for working professionals.

Teaching assistant

01/2019 - 05/2019

Undergraduate probability & statistics for aerospace engineering. Awarded best teaching assistant

award by the students.

Course developer and co-instructor

Spring 2018, 2019

Designed curriculum and co-taught course for 16.S685 "A hands-on introduction to computational engineering," an introductory course targeted at first and second year undergraduates.

Seminar XL instructor

09/2018 - 05/2019

Lead small 18.03 (Differential Equations) study groups for first year URM students. Facilitated by the MIT Office of Minority education.

Teaching assistant and grader

09/2018 - 12/2018

Graduate class on numerical methods for stochastic processes and inference. Also served as informal teaching assistant and held office hours.

Subject Design Certificate Program

07/2020

From the MIT Teaching and Learning lab.

Department of Mathematics, UC Berkeley

Berkeley, CA

Teaching assistant

01/2015 - 05/2015

Second semester introductory calculus (Math 1B).

Professional Experience

United Technologies Research Center, UTC

Berkeley, CA

Research intern

06/2017 - 09/2017

Researched queuing systems for modeling human operators. Also investigated using quantum computing for optimization.

PUBLICATIONS

Journal articles

- 9. **B. Zhang**, Y. Marzouk, and K. Spiliopoulos. Geometry-informed irreversible perturbations for accelerated convergence of Langevin dynamics. *Statistics and Computing*, 32(5):78, 2022
- 8. **B. Zhang**, T. Sahai, and Y. Marzouk. A Koopman framework for rare event simulation in stochastic differential equations. *Journal of Computational Physics*, 456:111025, 2022
- 7. **B. Zhang**, M. Chamanzar, and M.-R. Alam. Suppression of epileptic seizures via anderson localization. *Journal of The Royal Society Interface*, 14(127):20160872, 2017

Conference proceedings

- 6. **B. Zhang**, T. Sahai, and Y. Marzouk. Sampling via controlled stochastic dynamical systems. In *I (Still) Can't Believe It's Not Better! NeurIPS 2021 Workshop*
- 5. **B. Zhang**, Y. Marzouk, B.-Y. Min, and T. Sahai. Rare event simulation of a rotorcraft system. In 2018 AIAA Non-Deterministic Approaches Conference, 2018

Preprints

- 4. **B. Zhang**, S. Liu, W. Li, M. Katsoulakis, and S. Osher. Wasserstein proximal operators describe score-based generative models and resolve memorization. *arXiv* preprint *arXiv*:2402.06162, 2024
- 3. **B. Zhang** and M. Katsoulakis. A mean-field games laboratory for generative modeling. arXiv preprint arXiv:2304.13534, 2023
- 2. **B. Zhang**, Y. Marzouk, and K. Spiliopoulos. Transport map unadjusted Langevin algorithms. arXiv preprint arXiv:2302.07227, 2023
- 1. **B. Zhang**, T. Sahai, and Y. Marzouk. Computing eigenfunctions of the multidimensional Ornstein-Uhlenbeck operator. *arXiv* preprint arXiv:2110.09229, 2021

MENTORING

Master's theses advised:

• Joshua W. (MIT AeroAstro)

2021 - 2022

Thesis: Rare event simulation via tensor-based approaches to stochastic optimal control

Undergraduate research students advised:

• Ben B. (UMass Amherst REU, Honors Thesis)

2023 - 2024

• Alex R. (UMass Amherst REU)

2023

	• Joshua W. (MIT UROP, SuperUROP)	2019 - 2021
	• Karolina P. (MIT UROP)	2018 - 2019
Awards	SFB 1294 Data Assmiliation Short-term Visiting Research Fellowship	2022
	Mathworks Engineering Fellowship	2019
	AIAA Teaching Assistant Award (Best TA selected by the MIT-AIAA Student chapter	er) 2019
	NSF Graduate Research Fellowships Program Honorable Mention	2015, 2016
	Phi Beta Kappa	2015
	Summer Undergraduate Research Fellowship (SURF L&S)	2014
	Tau Beta Pi Engineering Honor Society	2013
	Matsui Center Cal-in-Sacramento Fellowship	2013
SERVICE	Organizer of the Learning Learning Student Seminar 20	23 – Present
	Organizer of the Uncertainty Quantification Reading Group	2019 - 2021
	ACDL Undergraduate Research Opportunity Coordinator (UROP)	2017 - 2021
	Association of Computational Science and Engineering Students Co-President • Organized the 2018 and 2019 MIT Center for Computational Engineering annual	2017 – 2018 al symposium

Ad hoc paper reviewer: SIAM/ASA Journal on Uncertainty Quantification (JUQ); Probabilistic Engineering Mechanics, Stochastics and Partial Differential Equations; SIAM Journal on Scientific Computing (SISC); Physica D: Nonlinear Phenomena; Symposium on Advances in Approximate Bayesian Inference, ICML 2023, 2024; I Can't Believe It's Not Better Workshop, NeurIPS 2023; Deep Generative Models for Health Workshop, NeurIPS 2023

Minisymposium organization:

- SIAM UQ 2024: Optimal Transport for Uncertainty Quantification (4 talks)
- SIAM UQ 2022: Data-Driven Approaches to Rare and Extreme Events (8 talks)
- SIAM CSE 2021: Computational Dynamics meets Computational Statistics (10 talks)
- SIAM CSE 2019: Advances in Rare Event Simulation for Dynamical Systems (8 talks)

INVITED TALKS & Seminars

- 12. B. Zhang and M. Katsoulakis. A mean-field games laboratory for generative modeling. NYU Shanghai Frontiers Science Center of Artificial Intelligence and Deep Learning, November 16, 2023.
- 11. **B. Zhang**. A mean-field games laboratory for generative modeling. Computational and Data-enabled Science Seminar, Emory University, October 26, 2023.
- 10. B. Zhang and M. Katsoulakis. A mean-field games laboratory for generative modeling. Webinar on Mean-field games and machine learning, October 24, 2023.
- 9. B. Zhang and M. Katsoulakis. A mean-field games laboratory for generative modeling. Level Set Collective, UC Los Angeles, Los Angeles, CA, June 26, 2023.
- 8. B. Zhang and M. Katsoulakis. A mean-field games laboratory for generative modeling. SRI International, Menlo Park, CA, June 7, 2023.
- 7. B. Zhang. What is Bayesian computation? The What is... Graduate Seminar (TWIGS). UMass Amherst, Amherst MA, November 21, 2022.
- 6. B. Zhang, K. Spiliopoulos, and Y. Marzouk. Novel perturbations for accelerating Langevin sampling. Applied Mathematics and Computation Seminar, UMass Amherst, Amherst MA, October 18, 2022.
- 5. B. Zhang, K. Spiliopoulos, and Y. Marzouk. Transport map unadjusted Langevin algorithm. Aerospace Computational Design Laboratory Seminar, MIT, Cambridge MA, April 1, 2022.
- 4. B. Zhang, T. Sahai, and Y. Marzouk. A Koopman framework for sampling in stochastic dynamical systems. LIDS and Stats Tea Talk, MIT, Cambridge, MA, April 8, 2020.

- 3. **B. Zhang**, T. Sahai, and Y. Marzouk. A Koopman framework for sampling in stochastic dynamical systems. Aerospace Computational Design Laboratory Seminar, MIT, Cambridge MA, December 6, 2019.
- 2. **B. Zhang**, T. Sahai, and Y. Marzouk. Sampling methods for stochastic dynamical systems using Koopman eigenfunctions. United Technologies Research Center, Berkeley, CA, September 25, 2019.
- 1. N. Chandramoorthy, and **B. Zhang**. Koopman operators and the problems related to their computation. Aerospace Computational Design Laboratory Seminar, MIT, Cambridge MA, December 7, 2018.

CONFERENCE & WORKSHOP PRESENTATIONS

- 18. **B. Zhang** and M Katsoulakis. A mean-field games laboratory for generative modeling, 2024. SIAM Conference on Uncertainty Quantification, Trieste, Italy.
- 17. **B. Zhang** and M. Katsoulakis. A mean-field games laboratory for generative modeling (poster), 2023. ICERM workshop on Optimal transport in Data Science, Providence, RI. (**Travel grant awarded**)
- B. Zhang, K. Spiliopoulos, and Y. Marzouk. Transport map unadjusted Langevin algorithm: analysis and connections, 2022. SIAM Conference on Mathematics of Data Science, San Diego, CA.
- 15. **B. Zhang**, Q. Long, J. White, T. Sahai, and Y. Marzouk. Data-driven rare event simulation for stochastic dynamical systems: A Koopman operator approach, 2022. SIAM Conference on Uncertainty Quantification, Atlanta, GA.
- 14. **B. Zhang**, T. Sahai, and Y. Marzouk. Sampling via controlled stochastic dynamical systems (poster), 2021. I Can't Believe It's Not Better Workshop, Neural Information Processing Systems Conference.
- 13. **B. Zhang**, J. White, T. Sahai, and Y. Marzouk. Rare event simulation for linear SDEs via multilevel splitting, 2021. SIAM Conference on Applications of Dynamical Systems, Portland, OR.
- 12. **B. Zhang**, T. Sahai, and Y. Marzouk. Sampling via controlled stochastic dynamical systems, 2021. SIAM Conference on Computational Science and Engineering, Austin, TX.
- 11. **B. Zhang**, T. Sahai, and Y. Marzouk. Sampling via controlled stochastic dynamical systems, 2020. Second symposium on machine learning and dynamical systems, Fields Institute.
- 10. **B. Zhang**, T. Sahai, and Y. Marzouk. Importance sampling for linear SDEs using eigenfunctions of the Ornstein-Uhlenbeck operator (poster), 2019. ICERM workshop on Mathematical Optimization of Systems Impacted by Rare, High-Impact Random Events, Providence, RI. (**Travel grant awarded**)
- 9. **B. Zhang**, T. Sahai, and Y. Marzouk. Rare event simulation in nonlinear dynamical systems via the Koopman operator, 2019. International Congress on Industrial and Applied Mathematics, Valencia, Spain.
- 8. **B. Zhang**, T. Sahai, and Y. Marzouk. Towards a generalized theory of rare event simulation for linear stochastic differential equations, 2019. SIAM Conference on Applications of Dynamical Systems, Snowbird, UT.
- Q. Long, B. Zhang, Y. Marzouk, A. Gorodetsky, and T. Sahai. Tensor decomposition-based splitting methods for rare event simulation, 2019. SIAM Conference on Applications of Dynamical Systems, Snowbird, UT.
- B. Zhang, T. Sahai, and Y. Marzouk. Efficient simulation of rare events in stochastic differential equations, 2019. SIAM Conference on Computational Science and Engineering, Spokane, WA.
- 5. **B. Zhang**, T. Sahai, and Y. Marzouk. Rare event simulation for dynamical systems in the presence of an attractor, 2018. SIAM Annual Meeting, Portland, OR.
- 4. **B. Zhang** and T. Sahai. A probabilistic analysis and rare event study of a dynamical queue for modeling human operators, 2018. SIAM Conference on Uncertainty Quantification, Garden Grove, CA.
- 3. **B. Zhang**, Y. Marzouk, B.-Y. Min, and T. Sahai. Rare event simulation of a rotorcraft system, 2018. AIAA Scitech Forum Non-deterministic Approaches Conference, Kissimmee, FL.

- 2. **B. Zhang**, Y. Marzouk, B.-Y. Min, and T. Sahai. Rare event simulation via dynamic importance sampling and measure transport (poster), 2017. USACM Thematic Workshop on Uncertainty Quantification and Data-Driven Modeling, Austin, TX. (**Travel grant awarded**)
- 1. **B. Zhang**, Y. Marzouk, and T. Sahai. Scalable methods for rare event simulation in rotorcraft systems, 2017. SIAM Conference on Computational Science and Engineering, Atlanta, GA.

Workshops Attended

- 8. Optimal Transport in Data Science, Institute for Computational and Experimental Research in Mathematics (ICERM), Brown University, May 8-12, 2023.
- 7. Data Assimilation Mathematical Foundation and Applications, Mathematisches Forschungsinstitut Oberwolfach (MFO, Oberwolfach Research Institute for Mathematics) , February 20-26, 2022.
- 6. "I Can't Believe It's Not Better" Workshop at the Neural Information Processing Systems Conference (NeurIPS) 2021, held virtually, December 13, 2021.
- Second Symposium on Machine Learning and Dynamical Systems, Fields Institute for Research in Mathematical Sciences, University of Toronto, September 21-29, 2020.
- Mathematical Optimization of Systems Impacted by Rare, High-Impact, Random Events, Institute for Computational and Experimental Research in Mathematics (ICERM), Brown University, June 24-28, 2019.
- 3. Optimal Transport: Numerical Methods and Applications, Lake Como School of Advanced Studies, May 7-11, 2018.
- USACM Workshop on Uncertainty Quantification and Data-Driven Modeling, Austin TX, March 23-24, 2017.
- 1. Summer School in Monte Carlo Methods for Rare Events, Division of Applied Mathematics, Brown University, June 13-17, 2016.