Kangjie Zhou

CONTACT INFORMATION

Department of Statistics Columbia University New York, NY 10027

ACADEMIC POSITIONS

Columbia University Founder's Postdoctoral Research Fellow

EDUCATION

Stanford University Ph.D. in Statistics, Advisor: Andrea Montanari

Peking University

B.S. in Mathematics, Minor in Economics

RESEARCH INTERESTS

High-dimensional Statistics, Probability Theory, Deep Learning, and Causal Inference

PUBLICATIONS AND PREPRINTS

- Andrea Montanari^{*}, Yiqiao Zhong^{*}, and Kangjie Zhou^{*}. Tractability from overparametrization: The example of the negative perceptron. *Probability Theory and Related Fields*, vol. 188, no. 3, pp. 805–910, 2024.
- [2] Raphaël Berthier*, Andrea Montanari*, and Kangjie Zhou*. Learning time-scales in two-layers neural networks. Foundations of Computational Mathematics, pp. 1–84, 2024.
- [3] Shuangping Li^{*}, Tselil Schramm^{*}, and Kangjie Zhou^{*}. Discrepancy algorithms for the binary perceptron. *arXiv preprint 2408.00796*, 2024.
- [4] Andrea Montanari^{*} and Kangjie Zhou^{*}. Which exceptional low-dimensional projections of a gaussian point cloud can be found in polynomial time? *arXiv preprint 2406.02970*, 2024.
- [5] Fangyi Chen^{*}, Yunxiao Chen^{*}, Zhiliang Ying^{*}, and Kangjie Zhou^{*}. Dynamic factor analysis of high-dimensional recurrent events. arXiv preprint 2405.19803, Under major revision at Biometrika, 2024.
- [6] Yuchen Wu^{*} and Kangjie Zhou^{*}. Sharp analysis of power iteration for tensor pca. Journal of Machine Learning Research, vol. 25, no. 195, pp. 1–42, 2024.
- [7] Yuchen Wu* and Kangjie Zhou*. Lower bounds for the convergence of tensor power iteration on random overcomplete models. in *Conference on Learning Theory*, pp. 3783–3820, PMLR, 2023.

https://kangjie287.github.io kz2326@columbia.edu

> New York, NY August 2024-present

> > Stanford, CA 2019-2024

Beijing, China 2015–2019

- [8] Andrea Montanari^{*} and Kangjie Zhou^{*}. Overparametrized linear dimensionality reductions: From projection pursuit to two-layer neural networks. *arXiv preprint 2206.06526*, 2022.
- Kangjie Zhou and Andrea Montanari. High-dimensional projection pursuit: Outer bounds and applications to interpolation in neural networks. in *Conference on Learning Theory*, pp. 5525–5527, PMLR, 2022.
- [10] Kangjie Zhou and Jinzhu Jia. Propensity score adapted covariate selection for causal inference. arXiv preprint 2109.05155, 2021.

(*Author names ordered alphabetically)

WORKING PAPERS

- [1] Andrea Montanari and Kangjie Zhou. Algorithmic thresholds for high-dimensional multi-index models. Manucript available upon request.
- [2] Kangjie Zhou and Ming Yuan. A statistical theory of empirical CVaR for portfolio selection. *Manucript* available upon request.
- [3] Jingyang Lyu, Kangjie Zhou, and Yiqiao Zhong. A modern statistical theory of overfitting for imbalanced classification. *Manucript available upon request.*
- [4] Yuhang Cai, Kangjie Zhou, Jingfeng Wu, Song Mei, Michael Lindsay, and Peter Bartlett. Implicit bias of gradient descent for near homogeneous networks. *Manucript available upon request*.
- [5] Kangjie Zhou. Overlap gap property for the negative spherical perceptron. *Manucript available upon request.*
- [6] Kangjie Zhou, Jinzhu Jia, and Peng Ding. Improved covariate-adjusted average treatment effect estimate via generalized analysis of covariance. *Manucript available upon request*.

TALKS AND PRESENTATIONS

December 2024
December 2024
November 2024
August 2024
July 2024
July 2024
May 2024
May 2024

• Learning time-scales in two-layers neural networks	
Statistics Seminar, Chinese Academy of Sciences	November 2023
• Lower bounds for the convergence of tensor power iteration on random overcomplet	e models
Conference on Learning Theory	July 2023
• Learning time-scales in two-layers neural networks	
MoDL Meeting at TTIC	May 2023
• Learning time-scales in two-layers neural networks	
Statistics Seminar, Wuhan University	March 2023
• From projection pursuit to interpolation in two-layer neural networks	
Stanford-Berkeley Joint Colloquium	November 2022
• High-dimensional projection pursuit: outer bounds and applications to interpolation	n in neural networks
Conference on Learning Theory	July 2022

TEACHING

Teaching Assistant at Stanford University

• STATS 207 - Time Series Analysis	2020 Spring
• STATS 202 - Data Mining and Analysis	2020 Summer
• STATS 116 - Theory of Probability	2020 Fall
• STATS 214/CS 229M - Machine Learning Theory	2021 Winter
• STATS 204 - Sampling	2021 Spring
• STATS 263/363 - Experimental Design	2021 and 2022 Fall
• Math 230B/Stat 310B - Theory of Probability II	2023 Winter
• STATS 218 - Introduction to Stochastic Processes II	2022 and 2023 Spring
• STATS 141 - Biostatistics	2024 Winter

PROFESSIONAL SERVICES

- Reviewer for conferences: Conference on Learning Theory (2023, 2024, 2025), International Conference on Algorithmic Learning Theory (2025), International Conference on Artificial Intelligence and Statistics (2025)
- Reviewer for journals: Annals of Applied Probability (2), SIAM Journal on Mathematics of Data Science (1)

INDUSTRY EXPERIENCE

The Voleon Group	Berkeley, CA
Research Intern	Summer 2023

Awards and Honors

• Probability Thesis Award, Stanford University	2024
• Alibaba Global Mathematics Competition, Gold medal	2021
• S.T. Yau Mathematics Competition for College Students, Gold medal in Probability and Statistics	2017
• National Scholarship, Peking University	2016 - 2017
• Chinese Mathematical Olympiad, First prize	2014