Yiheng Lin

Department of Computing and Mathematical Sciences, Caltech Address: 1200 E. California Blvd., MC 305-16, Pasadena, CA 91125

Research Keywords

Online optimization; Online control; Predictive control; Multi-agent reinforcement learning; Decentralized algorithms; Networked systems.

EDUCATION

- California Institute of Technology (PhD Student) Major in Computing and Mathematical Sciences. Advisors: Adam Wierman and Yisong Yue.
- Tsinghua University (Bachelor of Engineering) Major in Computer Science and Technology (Yao Class).
- California Institute of Technology (Visiting Scholar) Visiting Undergraduate Research Program (VURP). Advisor: Adam Wierman.

WORK EXPERIENCE

- Citadel Securities (Summer Internship) Work on quantitative research.
- Google DeepMind (Student Researcher) Work on algorithm design in recommender systems.

Selected Honors

- Poster session winner at Citadel Securities PhD Summit 2023 (Citadel Securities, 2023);
- The 2022-2023 class of Amazon/Caltech AI4Science Fellow (Caltech, 2023);
- PIMCO Graduate/Postdoctoral Fellow in Data Science (About 4 graduate/postdoctoral students in CMS and HSS department at Caltech each year.) (Caltech, 2022);
- Two of my paper were accepted as Spotlight (< 3% of all submissions) at NeurIPS 2021 and NeurIPS 2019;
- Kortschak Scholar (Prize fellowship founded by Walter and Marcia Kortschak; About 5 top graduate students in CMS department at Caltech each year.) (CMS, Caltech, 2020);
- Yao Award, Recognition Prize (Grant named after Prof. Andrew Chi-Chih Yao; About 10 recipients in IIIS, Tsinghua University each year.) (IIIS, Tsinghua University, 2019);
- Scholarship of Scientific Innovation (Tsinghua University, 2019);
- Scholarship of Social Work (IIIS, Tsinghua University, 2018);
- Scholarship of Academic Excellence (Tsinghua University, 2017);
- First Prize in China Mathematics Olympiad (top 30) and selected as one of students in Prof. Andrew Chi-Chih Yao's class (About 35 undergraduates each year) (Chinese Mathematical Society, 2015).

1

Pasadena, CA, USA

Aug 2016 – Jun 2020

Miami, FL, USA Jun 2024 - Aug 2024

Remote, USA Jun 2023 - Oct 2023

Beijing, China

Sep 2020 – Jun 2025 (Expected)

Pasadena, CA, USA Jan 2019 - Aug 2019

PUBLICATIONS AND PREPRINTS

- 1. Ruiyang Jin, Zaiwei Chen, **Yiheng Lin**, Jie Song, and Adam Wierman, "Approximate Global Convergence of Independent Learning in Multi-Agent Systems." Under submission (2024). **[arXiv]**
- Tianyu Chen, Yiheng Lin, Nicolas Christianson, Zahaib Akhtar, Sharath Dharmaji, Mohammad Hajiesmaili, Adam Wierman, and Ramesh K. Sitaraman, "SODA: An Adaptive Bitrate Controller for Consistent High-Quality Video Streaming." Proceedings of the ACM SIGCOMM 2024 Conference (2024). [Paper link]
- 3. Yiheng Lin, James A. Preiss, Fengze Xie, Emile Anand, Soon-Jo Chung, Yisong Yue, and Adam Wierman, "Online Policy Optimization in Unknown Nonlinear Systems." Proceedings of Thirty Seventh Conference on Learning Theory, PMLR (2024). [arXiv]
- 4. Lauren Conger, **Yiheng Lin**, Adam Wierman, and Eric Mazumdar, "Characterizing Controllability and Observability for Systems with Locality, Communication, and Actuation Constraints." To appear at the 63rd IEEE Conference on Decision and Control (2024). **[arXiv]**
- Tongxin Li, Yiheng Lin, Shaolei Ren, and Adam Wierman, "Beyond Black-Box Advice: Learning-Augmented Algorithms for MDPs with Q-Value Predictions." Advances in Neural Information Processing Systems 36 (2023). [arXiv]
- 6. Zhaoyi Zhou, Zaiwei Chen, **Yiheng Lin**, and Adam Wierman, "Convergence Rates for Localized Actor-Critic in Networked Markov Potential Games." Proceedings of the Thirty-Ninth Conference on Uncertainty in Artificial Intelligence, PMLR (2023). **[arXiv]**
- Yizhou Zhang^{*}, Guannan Qu^{*}, Pan Xu^{*}, Yiheng Lin, Zaiwei Chen, and Adam Wierman, "Global Convergence of Localized Policy Iteration in Networked Multi-Agent Reinforcement Learning." Proceedings of the ACM on Measurement and Analysis of Computing Systems (2023). [arXiv]
- 8. Yingying Li, James A. Preiss, Na Li, **Yiheng Lin**, Adam Wierman, and Jeff Shamma, "Online Switching Control with Stability and Regret Guarantees." The fifth Annual Conference on Learning for Dynamics and Control (2023). **[arXiv]**
- 9. Yiheng Lin, James A. Preiss, Emile Anand, Yingying Li, Yisong Yue, and Adam Wierman, "Online Adaptive Policy Selection in Time-Varying Systems: No-Regret via Contractive Perturbations." Advances in Neural Information Processing Systems 36 (2023). [arXiv]
- 10. Sungho Shin, **Yiheng Lin**, Guannan Qu, Adam Wierman, and Mihai Anitescu, "Near-Optimal Distributed Linear-Quadratic Regulator for Networked Systems." SIAM Journal on Control and Optimization (2023). **[arXiv]**
- Tongxin Li, Ruixiao Yang, Guannan Qu, Yiheng Lin, Adam Wierman, and Steven Low, "Certifying Black-Box Policies With Stability for Nonlinear Control." IEEE Open Journal of Control Systems (2023). [arXiv]
- 12. Yiheng Lin, Yang Hu, Guannan Qu, Tongxin Li, and Adam Wierman, "Bounded-Regret MPC via Perturbation Analysis: Prediction Error, Constraints, and Nonlinearity." Advances in Neural Information Processing Systems 35 (2022). [arXiv]
- Yiheng Lin, Judy Gan, Guannan Qu, Yash Kanoria, and Adam Wierman, "Decentralized Online Convex Optimization in Networked Systems." Proceedings of the 39th International Conference on Machine Learning (2022). [arXiv]
- 14. Weici Pan, Guanya Shi, **Yiheng Lin**, and Adam Wierman, "Online Optimization with Feedback Delay and Nonlinear Switching Cost." Proceedings of the ACM on Measurement and Analysis of Computing Systems (2022). [arXiv]

- 15. Yiheng Lin*, Yang Hu*, Guanya Shi*, Haoyuan Sun*, Guannan Qu*, and Adam Wierman, "Perturbation-based Regret Analysis of Predictive Control in Linear Time Varying Systems." Advances in Neural Information Processing Systems 34 (2021). (Spotlight, < 3%). [arXiv]</p>
- 16. Yiheng Lin, Guannan Qu, Longbo Huang, and Adam Wierman, "Multi-Agent Reinforcement Learning in Stochastic Networked Systems." Advances in Neural Information Processing Systems 34 (2021). [arXiv]
- Guanya Shi*, Yiheng Lin*, Soon-Jo Chung, Yisong Yue, and Adam Wierman, "Online Optimization with Memory and Competitive Control." Advances in Neural Information Processing Systems 33 (2020). [arXiv]
- Guannan Qu, Yiheng Lin, Adam Wierman, and Na Li, "Scalable Multi-Agent Reinforcement Learning for Networked Systems with Average Reward." Advances in Neural Information Processing Systems 33 (2020). [arXiv]
- 19. Yiheng Lin, Gautam Goel, and Adam Wierman, "Online Optimization with Predictions and Non-convex Losses." Proceedings of the ACM on Measurement and Analysis of Computing Systems (2020). [arXiv]
- 20. Gautam Goel*, Yiheng Lin*, Haoyuan Sun*, and Adam Wierman, "Beyond Online Balanced Descent: An Optimal Algorithm for Smoothed Online Optimization." Advances in Neural Information Processing Systems 32 (2019). (Spotlight, < 3%). [arXiv]</p>

TALKS AND PRESENTATIONS

- Invited talk at Washington University in St. Louis. Host: Chongjie Zhang (WashU, Oct 2024);
- Invited talk at University of California, San Diego. Host: Yang Zheng (UCSD, Feb 2024);
- Invited presentation at 2023 INFORMS Annual Meeting (Phoenix, AZ, USA, Oct 2023);
- Invited talk at Harvard University. Host: Na Li (Harvard, Aug 2023);
- Invited talk at University of California, Santa Barbara. Host: Yu-Xiang Wang (UCSB, Nov 2022);
- Invited talk at Johns Hopkins University. Host: Enrique Mallada (JHU, Jul 2022);
- Short oral presentation at ICML 2022 (Baltimore, MA, USA, Jul 2022);
- Short oral presentation at NeurIPS 2021 (Virtual, Dec 2021);
- Invited presentation at 2021 Asilomar Conference on Signals, Systems, and Computers (Virtual, Nov 2021);
- Invited presentation at 2021 INFORMS Annual Meeting (Virtual, Oct 2021);
- Long oral presentation at ACM SIGMETRICS 2020 (Virtual, Jun 2020).

ACADEMIC SERVICES

• Journal Reviewer

I served as a reviewer for journals including the IFAC journal Automatica, Artificial Intelligence, the IEEE Transactions on Pattern Analysis and Machine Intelligence, the IEEE Transactions on Automatic Control, and the IEEE/ACM Transactions on Networking.

• Conference Reviewer

I served as a reviewer for NeurIPS 2021-2024, ICML 2022-2024, ICLR 2022-2023, CDC 2024.

Mentoring and Teaching

• Undergraduate Researcher Mentoring

Emile Anand	2022 - 2023 (Currently Georgia Tech PhD)
Yang Hu	2021 - 2022 (Currently Harvard PhD)

• Teaching Assistant

TA for CMS 144 "Networks: Structures and Economics" in the winter term of 2021-2022 at Caltech.