

# 李赵辉

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## 工作经历

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- 佐治亚理工学院 亚特兰大  
博士后 2021.07 至今  
导师: Jeff Wu
- 香港城市大学 香港  
科研助理 2020.09-2021.04  
导师: Matthias Tan

## 教育经历

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- 香港城市大学 香港  
联培统计学博士 2018.09-2020.07  
导师: Matthias Tan
- 中国科学院数学与系统科学研究院 北京  
统计学博士 2014.09-2020.07  
导师: 于丹
- 中国科学技术大学 合肥  
理学学士 2010.09-2014.06  
华罗庚英才计划荣誉学位

## 研究领域

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- 工业统计
- 计算机实验
- 基于物理信息的机器学习

## 研究兴趣

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我的研究兴趣主要涉及将应用领域的专业知识（如流体力学中的偏微分方程，系统生物学、金融数学中的随机微分方程等）总结为先验知识并将其用于统计模型的建立和参数推断。

具体来说，针对统计模型推断和参数校准问题，我的研究主要致力于提出新的统计模型和机器学习算法。它们能够为专业领域（物理学，生物学等）的科学家们提供从数据中验证和校准模型、为统计学家提供融合物理机理的统计建模、推断和不确定性量化的新方法。

其重要应用包括系统可靠性分析、计算流体力学模型的校准、水文学等与国计民生息息相关的重要问题。

## 论文发表

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- 已发表期刊论文

- [1]. Du, S., **Li, Z.**, Yu, D., Li, D., & Hu, Q. (2020) *Exact Confidence Limit for Complex System Reliability Based on Component Test Data*. *Quality Technology & Quantitative Management*, 17(1), 75-88.
- [2]. **Li, Z.**, Yu, D., Liu, J., & Hu, Q. (2021) *Higher-order Normal Approximation Approach for Highly Reliable System Assessment*. *IISE Transactions*, 52(5), 555-567.
- [3]. **Li, Z.**, & Tan, M.H. (2022) *A Gaussian Process Emulator Based Approach for Bayesian Calibration of a Functional Input*. *Technometrics*, 64(3),299-311.

• **已投稿期刊论文**

- [4]. **Li, Z.**, Yang, S., & Wu, J. (2022+) *Inference of Nonlinear Partial Differential Equations via Constrained Gaussian Processes*. Submitted to *SIAM Journal on Uncertainty Quantification*.
- [5]. Fan, Z., **Li, Z.**<sup>1</sup>, Wang, J., Lin, D.K.J., Xiong, X., & Hu, Q. (2022+) *A Bayesian Robust Regression Method for Corrupted Data Reconstruction*. Submitted to *Journal of Quality Technology*.

• **会议论文**

- [6]. **Li, Z.**, Hu, Q., & Yu, D. (2016) *Higher order normal approximation approach for system reliability assessment*. In 2016 11th International Conference on Reliability, Maintainability, and Safety (ICRMS 2016) (pp. 1-6). IEEE.
- [7]. Fan, Z., **Li, Z.**, & Hu, Q. (2022) *Robust Bayesian Regression via Hard Thresholding*. In 36th Conference on Neural Information Processing Systems (NeurIPS 2022).

• **Book Chapters**

- [8]. **Li, Z.**, & Tan, M.H. (2022) *Improving Gaussian Process Emulators with Boundary Information*. *Artificial Intelligence, Big Data and Data Science in Statistics*, 171-192.

• **工作论文**

- [9]. **Li, Z.**, Yang, S., & Wu, J. (2023+) *Stochastic Differential Equations informed Gaussian Process for Parameter Inference*.
- [10]. **Li, Z.**, Tan, M.H., & Wu, J. (2023+) *A Parameterization-Invariant Framework for Bayesian Calibration of Positive Definite Matrix*.

**荣誉 & 奖励**

- **IISE Transactions 2020 年度最佳论文提名奖** 美国  
*IISE transactions Annual Meeting* 2021
- **IISE Transactions Featured Article** 美国  
*IISE transactions* 2019
- **最佳论文奖** 杭州  
*The 11th International Conference on Reliability, Maintainability and Safety (ICRMS)* 2016

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<sup>1</sup>Corresponding author

- **优秀新生奖学金** 北京  
中国科学院数学与系统科学研究院 2014
- **华罗庚数学英才计划荣誉学位** 合肥  
中国科学技术大学 2014
- **国家奖学金** 合肥  
中国科学技术大学 2013
- **优秀学生奖学金** 合肥  
中国科学技术大学 2011,2012

## 学术报告

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- **邀请报告**

*Functional Input Estimation Using a Gaussian Process Prior with Uncertain Correlation Parameters* (2019) Workshop on Uncertainty Quantification, Yunnan University, Kunming.

*A Gaussian Process Emulator based Bayesian Calibration for Functional Parameters* (2020) Academy of Mathematics and System Sciences, Chinese Academy of Sciences, Beijing

*A Partial Differential Equation Constrained Gaussian Processes Inference Method* (2021) Academy of Mathematics and System Sciences, Chinese Academy of Sciences, Beijing

*Inference of Nonlinear Partial Differential Equations via Constrained Gaussian Processes* (2022) Louisiana State University, Baton Rouge.

- **会议海报**

*Robust Bayesian Regression via Hard Thresholding.* The 36th Conference on Neural Information Processing Systems (NeurIPS, 2022)

- **会议报告**

*Higher-order Normal Approximation Approach for Highly Reliable System Assessment.* (2016) International Research Conference on Systems Engineering and Management Science (ICR-SEMS). Beijing.

*Higher order normal approximation approach for system reliability assessment.* (2016) The 11th International Conference on Reliability, Maintainability and Safety (ICRMS) (pp. 1-6). IEEE. Hangzhou

*The Buehler lower limits on system reliability based on the components experiment data.* (2016) The 7th Asia-Pacific International Symposium on Advanced Reliability and Maintenance Modeling (APARM), Seoul.

*Improved WCF expansion to assessing reliability of complex systems.* (2017) The 10th International Conference on Mathematical Methods in Reliability (MMR), Grenoble

*A Gaussian Process Emulator Based Approach for Bayesian Calibration of a Functional Input* (2021) INFORMS Annual Meeting. Anaheim, California.

*Calibration of Physics Informed Computer Models with Functional Inputs* (2022) SIAM Conference on Uncertainty Quantification (UQ22). Atlanta, Georgia.

*Higher order normal approximation approach for highly reliable system assessment.* (2021) The IISE annual conference.

## 教学经历

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- **讨论班**

实验设计 (2016) 北京.

计算机实验设计与分析 (2017) 北京.

*Sensitivity Analysis* (2021) Atlanta, Georgia.

- **Special Topic Lecture**

*Introduction to Multi-armed Bandit and Thompson Sampling* (2021) Atlanta, Georgia.

## 专业服务

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- 为 IISE transactions, Statistical Papers, Technometrics 等重要学术期刊担任审稿人.

- 共同主持国际会议 International Conference on Mathematical Methods in Reliability (MMR 2017) 的分组学术报告。

## 专利获得

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- **已完成专利**

于丹, 李赵辉, 胡庆培. 系统级产品可靠性综合评估置信推断方法. CN106169124A[P]

于丹, 李赵辉, 胡庆培. 多批次成败型试验下产品贮存期评估的 Buehler 方法. CN106251044A[P].

## 编程技能

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- **熟练掌握 MATLAB, R 语言以及 Python**

## 推荐信

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姓名	电子邮箱	单位
Jeff Wu	jeff.wu@isye.gatech.edu	佐治亚理工学院
Jianjun Shi	jianjun.shi@isye.gatech.edu	佐治亚理工学院
Matthias Tan	matthtan@cityu.edu.hk	香港城市大学