

# Lexiao Lai

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## Employment

**The University of Hong Kong**

Assistant Professor, Department of Mathematics

Hong Kong, China

July 2024 -

## Interests

Nonconvex optimization, applied semialgebraic geometry, data science

## Education

**Columbia University in the City of New York**

Ph.D. in Operations Research [[thesis](#)]

Advisor: Cédric Jozs

New York, U.S.

Sept. 2019 - May 2024

**The University of Hong Kong**

B.Sc. in Mathematics

Hong Kong, China

Sept. 2015 - June 2019

## Publications

1. Phase transitions in phase-only compressed sensing (with Junren Chen and Arian Maleki), *IEEE International Symposium on Information Theory (ISIT)*, 2025 [[preprint](#)] [[proceeding](#)]
2. Nonsmooth rank-one symmetric matrix factorization landscape (with Cédric Jozs), *Optimization Letters*, 2025 [[preprint](#)] [[journal](#)]
3. Sufficient conditions for instability of the subgradient method with constant step size (with Cédric Jozs), *SIAM Journal on Optimization*, 2024 [[preprint](#)] [[journal](#)]
4. Convergence of the momentum method for semialgebraic functions with locally Lipschitz gradients (with Cédric Jozs and Xiaopeng Li), *SIAM Journal on Optimization*, 2023 [[preprint](#)] [[journal doi](#)]
5. Global stability of first-order methods for coercive tame functions (with Cédric Jozs), *Mathematical Programming*, 2023 [[preprint](#)] [[journal](#)]
6. Lyapunov stability of the subgradient method with constant step size (with Cédric Jozs), *Mathematical Programming*, 2023 [[preprint](#)] [[journal](#)]
7. Nonsmooth rank-one matrix factorization landscape (with Cédric Jozs), *Optimization Letters*, 2022 [[preprint](#)] [[journal doi](#)]
8. Time-dependent surveillance-evasion games (with Elliot Cartee, Qianli Song, and Alexander Vladimirovsky), *IEEE Conference on Decision and Control (CDC)*, 2019 [[preprint](#)] [[proceeding](#)]

## Preprints

1. Non-convex self-concordant functions: Practical algorithms and complexity analysis (with Donald Goldfarb, Tianyi Lin, and Jiayu Zhang), 2025 [[preprint](#)]
2. On the diameter of subgradient sequences in o-minimal structures (with Mingzhi Song), 2025 [[preprint](#)]
3. Proximal random reshuffling under local Lipschitz continuity (with Cédric Jozs and Xiaopeng Li), 2024 [[preprint](#)]

## Talks

1. International Conference on Scientific Machine Learning, Hong Kong, December 3rd 2024, *Proximal random reshuffling under local Lipschitz continuity*
2. 14th Triennial International Conference of APORS, Hangzhou, November 17th 2024, *Proximal random reshuffling under local Lipschitz continuity*
3. International Symposium on Mathematical Programming, Montréal, July 23rd 2024, *Global stability of first-order methods for coercive tame functions*
4. IMS Young Mathematical Scientists Forum – Applied Mathematics, Singapore, January 9th 2024, *Global stability of first-order methods for coercive tame functions*
5. INFORMS Annual Meeting, Phoenix, October 17th 2023, *Global stability of first-order methods for coercive tame functions*
6. UCSD Optimization and Data Science Seminar, San Diego, October 4th 2023, *Global stability of first-order methods for coercive tame functions*
7. International Congress on Industrial and Applied Mathematics, Tokyo, August 24th 2023, *Global stability of first-order methods for coercive tame functions*

8. SIAM Conference on Optimization, Seattle, June 1st 2023, *Global stability of first-order methods with constant step size for coercive tame functions*
9. CUHK SEEM Department Seminar, Hong Kong, December 8th 2022, *Lyapunov stability of the subgradient method with constant step size*
10. HKU Optimization and Machine Learning Seminar, Hong Kong, December 6th 2022, *Lyapunov stability of the subgradient method with constant step size*
11. PGMODAYS, Paris, November 29th 2022, *Lyapunov stability of the subgradient method with constant step size*
12. INFORMS Annual Meeting, Indianapolis, October 17th 2022, *Lyapunov stability of the subgradient method with constant step size*

## Grants

1. ECS grant 27301425, *A study of first-order methods for structured nonconvex optimization problems in data science*, HKD778,276, Jan. 2026 - Dec. 2028

## Awards & Honours

- Columbia IEOR Department Fellowship 2019
- Walter Brown Memorial Prizes in Mathematics, HKU 2019
- Doris Chen Undergraduate Project Prize, HKU 2018
- Liu Ming-Chit Prize in Mathematics, HKU 2018
- Alan John Allis Prize in Mathematics, HKU 2016,2017
- Dean's Honours List, HKU 2016,2017,2019
- HKSAR Government Scholarship, HKU 2015-2019

## Teaching Experience

- As course instructor:  
 HKU: Operations Research I Spring 2025
- As teaching assistant:  
 Columbia:  
 • Optimization Methods & Models Spring 2024  
 • Convex Optimization Spring 2023  
 • Optimization Methods & Models for Financial Engineering Fall 2023  
 HKU: Linear Algebra I Spring 2019

## Student Mentoring

- PhD students:  
 • Kaiwei Yang (2025-)  
 • Mingzhi Song (2024-)
- On thesis defending committee:  
 • Zimeng Wang (HKU)  
 • Tan Zhang (HKU)
- Undergraduate students:  
 • Zesheng Cai (HKU)  
 • Shiyang Chen (HKU)  
 • Pinxi Gong (HKU)  
 • Tiansheng Li (HKU)  
 • Qi Peng (HKU)  
 • Han Zheng (HKU)

## Service

- Session chair:  
 • *Recent advances in first-order methods*, International Conference on Continuous Optimization (ICCOPT), 2025  
 • HKMS-HKSIAM Joint Young Scholars Symposium, 2024  
 • *First-order methods and large-scale optimization*, International Symposium on Mathematical Programming (ISMP), 2024  
 • *Structured and tame optimization*, INFORMS Annual Meeting, 2023
- Reviewer:  
 • AISTATS  
 • Applied Mathematics and Optimization  
 • Computational Optimization and Applications  
 • Journal of Optimization Theory and Applications  
 • Mathematics of Operations Research

## **Internship**

TCL Corporate Research (Hong Kong) Company Limited  
Research Intern, AI Research Lab

Hong Kong, China  
May-Sept. 2021

## **Computer Skills**

Python, MATLAB,  $\LaTeX$