

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](#)] [[conference doi](#)]
2. Nonsmooth rank-one symmetric matrix factorization landscape (with Cédric Jozs), *Optimization Letters*, 2025 [[preprint](#)] [[journal doi](#)]
3. Sufficient conditions for instability of the subgradient method with constant step size (with Cédric Jozs), *SIAM Journal on Optimization*, 2024 [[preprint](#)] [[journal doi](#)]
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 doi](#)]
6. Lyapunov stability of the subgradient method with constant step size (with Cédric Jozs), *Mathematical Programming*, 2023 [[preprint](#)] [[journal doi](#)]
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), *58th IEEE Conference on Decision and Control*, 2019 [[preprint](#)] [[conference doi](#)]

Preprints

1. 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 Cao (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