Xiaoyi Gu

Curriculum Vitae

Education

2017 - **Ph.D. Candidate**, *Operations Research*, Georgia Institute of Technology.

Present Advisors: Santanu S. Dey and (late) Shabbir Ahmed

Research Interests: mixed-integer optimization, non-convex optimization, machine learning and statistical learning

2013 – 2017 B.S., Applied Mathematics, Peking University, China.

2014 – 2017 B.S. (double degree), *Physics*, Peking University, China.

Ongoing Research

Feb. 2020 Lifting Convex Inequalities for Bipartite Bilinear Programs.

- Present Collaborators: Santanu S. Dey and Jean-Philippe P. Richard

May. 2019 Learning to Branch in Security-Constrained Unit Commitment.

- Present Collaborators: Álinson Santos Xavier, Qiu Feng and Santanu S. Dey

Develop schemes of machine learning utilizing branch-and-bound results of solved mixed integer problems;

Guide branching using learned models and accelerate solving new problems;

Journal Submission Expected Soon.

Publications

Xiaoyi Gu, Santanu S. Dey, Jean-Philippe P. Richard, *Lifting Convex Inequalities for Bipartite Bilinear Programs*, IPCO, 2021.

Xiaoyi Gu, Shabbir Ahmed, Santanu S. Dey, *Exact Augmented Lagrangian Duality for Mixed Integer Quadratic Programming*, SIAM Journal on Optimization, 2020.

Honglin Yuan, Xiaoyi Gu, Rongjie Lai, Zaiwen Wen, *Global Optimization with Orthogonality Constraints via Stochastic Diffusion on Manifold*, Journal of Scientific Computing, 2019.

Reviewed Journals

2020, 2021 Mathematical Programming.

Talks and Posters

Nov. 2020 INFORMS Annual Meeting 2020, Session on Frontier of Power System Optimization/Computing, Virtual.

Jul. 2019 MIP 2019, MIT, Boston MA.

Awards and Honors

2017 – 2019 Kerry Clayton Fellowship, Georgia Tech.

2015 Silver medal, 6th Chinese Mathematics Competition.

2013 Silver medal, 28th Chinese Mathematical Olympiad.

Work Experience

Summer 2021 Data Science Intern, Uber Freight, Uber.

Summer 2019 Research Intern, Power Systems Branch, Argonne National Lab.

Teaching Experience

- 2020 **Head Teaching Assistant**, Machine Learning, CSE/ISYE 6740, Georgia Tech.
- 2019 **Teaching Assistant**, Financial Optimization, ISYE 6673, Georgia Tech.
- 2017 2018 **Teaching Assistant**, Stochastic Manufacturing & Service Systems, ISYE 3232, Georgia Tech.

Skills and Languages

Proficient in: Julia, Python, C, MATLAB, SQL, CPLEX, Gurobi, Scikit-learn, LATEX.