

Lexiao Lai

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EDUCATION

Columbia University in the City of New York Doctor of Philosophy in Operations Research	New York, U.S. Sept. 2019 - May 2024 (expected)
Columbia University in the City of New York Master of Science in Operations Research GPA: 4.26/4.33	New York, U.S. Sept. 2019 - May 2020
The University of Hong Kong Bachelor of Science Major in Mathematics, Minor in Finance cGPA: 3.87 /4.3 ; Major GPA: 4.19/4.3	Hong Kong Sept. 2015 - June 2019
University of Toronto HKUWW Undergraduate Student Exchange Programme GPA: 4.0/4.0	Toronto, Canada Sept. - Dec. 2017

RESEARCH INTERESTS

Nonconvex optimization, data science, low-rank matrix recovery.

RELEVANT COURSES

- **Columbia:** Optimization I & II, Foundation of Optimization, Advanced Topics in IEOR (in polynomial optimization), Stochastic Models I & II, Analysis of Algorithms
- **HKU:** Topics in Math Programming and Optimization (theories and algorithms of convex optimization), Introduction to Optimization, Real Analysis, Functional Analysis, Introduction to Partial Differential Equations, (Ordinary) Differential Equations, Discrete Mathematics, Abstract Algebra, Stochastic Processes, Introductory Econometrics, Mathematical Finance
- **U of Toronto:** Applied Linear Programming, Algorithmic Game Theory, Functions of Complex Variables

RESEARCH PAPERS

- **Lexiao Lai**, Cédric Jozs, Nonsmooth rank one matrix factorization landscape, in submission to NeurIPS, 2020
- Elliot Cartee, **Lexiao Lai**, Qianli Song, Alexander Vladimirsky, Time-dependent surveillance-evasion games, 58th IEEE Conference on Decision and Control, 2019 [[preprint](#)]

AWARDS & HONOURS

- Outstanding Winner of *Mathematical Contest in Modelling* 2017
(Top 13 winners out of 8843 teams)
Organized by COMAP Inc.
- Ranked 134 out of 4638 in *78th William Putnam Mathematical Competition* 2017
Organized by *Mathematical Association of America*
- Walter Brown Memorial Prizes in Mathematics 2019
Awarded to the best final year student in Mathematics
- Doris Chen Undergraduate Project Prize 2018
To recognise research outputs and excellent performance in project courses in Mathematics
- Liu Ming-Chit Prize in Mathematics 2018
Awarded to a student in Mathematics who has completed his/her 2nd or 3rd year of study
- Alan John Allis Prize in Mathematics 2016,2017
Awarded to not more than *five* 1st or 2nd year undergraduates in Mathematics
- Dean's Honours List 2016,2017,2019
- HKSAR Government Scholarship 2015-2019
- Talent Development Scholarship 2018

COMPUTER SKILLS

Programming Languages: Python, MATLAB, C++, \LaTeX .