Lexiao Lai

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EDUCATION

Columbia University in the City of New York

New York, U.S. Sept. 2019 - May 2024 (expected) Sept. 2019 - May 2020

Doctor of Philosophy in Operations Research Master of Science in Operations Research

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The University of Hong Kong
Bachelor of Science Major in Mathematics, Minor in Finance

Hong Kong Sept. 2015 - June 2019

RESEARCH INTERESTS RELEVANT COURSES

Nonconvex optimization, semi-algebraic geometry, low-rank matrix recovery.

- Columbia: Optimization I & II, Foundation of Optimization, Advanced Topics in IEOR (in polynomial optimization), Stochastic Models I & II, Analysis of Algorithms, Graphical models, Machine learning
- 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

RESEARCH PAPERS

- Cédric Josz, Lexiao Lai, Nonsmooth rank-one matrix factorization landscape, Optimization Letters, 1-21, 2021 [doi]
- 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
 (Top 13 winners out of 8843 teams)
 Organized by COMAP Inc.
- Ranked 134 out of 4638 in 78th William Putnam Mathematical Competition
 Organized by Mathematical Association of America
 Welter Program Magnetical Privace in Mathematics
 2010
- Walter Brown Memorial Prizes in Mathematics
 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
 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, LATEX.