

Lexiao Lai

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EDUCATION

Columbia University in the City of New York

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

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

The University of Hong Kong

Bachelor of Science Major in Mathematics, Minor in Finance

Hong Kong
Sept. 2015 - June 2019

RESEARCH INTERESTS

Nonconvex optimization, semi-algebraic geometry, 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, 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 Jozs, Lexiao Lai, Lyapunov stability of the subgradient method with constant step size, *Mathematical Programming*, 2023 [[preprint](#)] [[journal doi](#)]
- Cédric Jozs, Lexiao Lai, Sufficient conditions for instability of the subgradient method with constant step size, *arXiv preprint*, 2022 [[preprint](#)]
- Cédric Jozs, Lexiao Lai, Nonsmooth rank-one matrix factorization landscape, *Optimization Letters*, 1-21, 2021 [[preprint](#)] [[journal doi](#)]
- Elliot Cartee, Lexiao Lai, Qianli Song, Alexander Vladimirovsky, Time-dependent surveillance-evasion games, 58th IEEE Conference on Decision and Control, 2019 [[preprint](#)] [[conference doi](#)]

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, \LaTeX .