# Xiaopeng Li

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### **Education**

**Columbia University** 

Ph.D. in Operations Research. M.S. in Operations Research.

Advisor: Cédric Josz

New York, U.S. Sept 2020 – present

Sept 2020 - May 2021

The Chinese University of Hong Kong, Shenzhen (CUHK(SZ))

B.S. in Applied Mathematics.

Shenzhen, China Sept 2016 – May 2020

### **Research Interests**

- > Nonconvex and nonsmooth optimization.
- Stochastic optimization for machine learning.
- Applied semialgebraic geometry.
- Dynamical systems.

## **Preprints & Publications**

- Fougereux T., Josz, C., & Li, X. (2024). Global convergence of gradient descent for phase retrieval with optimal sample complexity. Submitted to ICLR 2025.
- ➤ Josz, C., Lai, L., & Li, X. (2024). Proximal random reshuffling under local Lipschitz continuity. *arXiv* preprint arXiv:2408.07182. Submitted to Mathematics of Operations Research.
- ➤ Josz, C., & Li, X. (2024). Singular perturbation in heavy ball dynamics. *arXiv preprint arXiv:2407.15044*. Major revision in Journal of Dynamics and Differential Equations.
- ➤ Josz, C., Lai, L., & Li, X. (2023). Convergence of the Momentum Method for Semialgebraic Functions with Locally Lipschitz Gradients. *SIAM Journal on Optimization*, *33*(4), 3012–3037.
- ➤ Josz, C., & Li, X. (2023). Certifying the Absence of Spurious Local Minima at Infinity. *SIAM Journal on Optimization*, *33*(3), 1416–1439.

# **Teaching Experience**

#### **Teaching Assistant**

**Columbia University** 

- IEOR E 4007 Optimization Methods & Models for Financial Engineering, Fall 2024
- ➤ EEOR E 6616 Convex Optimization, Spring 2024.
- ➤ IEOR E 3404 Simulation, Spring 2021.

#### **Undergraduate Student Teaching Fellows**

CUHK(SZ)

- Ordinary Differential Equations, Spring 2019 & Spring 2020.
- Elementary Real Analysis, Fall 2019.
- Mathematical Analysis I & II, Fall 2017 & Spring 2018.

### **Presentations**

- Young Researcher Workshop, Cornell University Ithaca, Oct. 10<sup>th</sup>, 2024, Proximal random reshuffling under local Lipschitz continuity.
- NYC Operations Day, New York, May 10<sup>th</sup>, 2024, Convergence of the momentum method for semialgebraic functions with locally Lipschitz gradients.
- INFORMS Annual Meeting, Phoenix, Oct. 18th, 2023, Convergence of the momentum method for semi-

- algebraic functions with locally Lipschitz gradients.
- Young Researcher Workshop, Cornell University Ithaca, Oct. 1<sup>st</sup>, 2023, Convergence of the momentum method for semi-algebraic functions with locally Lipschitz gradients.
- SIAM Conference on Optimization, Seattle, June 2<sup>nd</sup>, 2023, Certifying the absence of spurious local minima at infinity.
- NYC Operations Day, New York, May 5<sup>th</sup>, 2023, Certifying the absence of spurious local minima at infinity.
- ➤ INFORMS Annual Meeting, Indianapolis, Oct. 18<sup>th</sup>, 2022, Certifying the absence of spurious local minima at infinity.
- International Conference on Continuous Optimization, Lehigh University, July 26<sup>th</sup>, 2022, *Certifying the absence of spurious local minima at infinity*.

## **Honors & Awards**

- Academic Performance Scholarship (CUHK(SZ), 2017, 2018 & 2019)
- Dean's List (CUHK(SZ), 2017, 2018 & 2019)
- Undergraduate Research Award (CUHK(SZ), 2018 & 2019)
- Second Prize in China Undergraduate Mathematical Contest in Modeling (China, 2018)
- Second Prize in National College Students Mathematical Competition (China, 2018)

### **Professional Service**

#### **Session Chair**

International Conference on Continuous Optimization, Lehigh University, July 26th, 2022.

### Reviewer

- SIAM Journal on Optimization
- US Office of Naval Research

## Mentoring

### **Undergraduates**

- ➤ Théodore Fougereux (École Polytechnique). Project: Bounded flows in phase retrieval. Summer Internship at Columbia University. May 1 Sept 31, 2024.
- Cristian Pena (Florida Atlantic University). Project: Moving Object Detection. Columbia University Summer Undergraduate Research Experience (SURE) Program. May 29 – July 31, 2024.

# Internship

### **National Renewable Energy Laboratory**

Golden, CO, USA

Graduate PhD Intern

June 2024 - Aug 2024

- Smoothed progressive hedging algorithm for multi-stage stochastic MILP (available in mpi-sppy).
- ➤ L1-penalized ADMM algorithm for solving transmission expansion problems.