

Trang H. Tran

✉ htt27@cornell.edu · <https://htt-trangtran.github.io>
(Updated March 8, 2024)

FIELDS OF INTEREST

Optimization and Time Series Application in Machine Learning

EDUCATION

- 2020 – Present [School of Operations Research and Information Engineering, Cornell University](#)
PhD Candidate, Major: Operations Research
Advisor: Prof. Katya Scheinberg. Co-advisor: Dr. Lam M. Nguyen
- 2015 – 2019 [Hanoi National University of Education](#)
Honor Class, Faculty of Mathematics
Degree of Bachelor. Classification: Excellent

RESEARCH EXPERIENCE

- 05 – 08/2023 [AI Research Intern](#)
IBM Research, Thomas J. Watson Research Center, Yorktown Heights, NY
Supervisors: Dr. Lam M. Nguyen, Dr. Kyongmin Yeo, Dr. Nam H. Nguyen
- 05 – 08/2022 [AI Research Intern](#)
IBM Research, Thomas J. Watson Research Center, Yorktown Heights, NY
Supervisor: Dr. Lam M. Nguyen

PUBLICATIONS

- 2024 [Shuffling Momentum Gradient Algorithm for Convex Optimization.](#)
Trang H. Tran, Quoc Tran-Dinh, Lam M. Nguyen
Vietnam Journal of Mathematics (**VJOM**)
Special issue dedicated to Dr. Tamás Terlaky on the occasion of his 70th birthday, 2024
- 2023 [On the Convergence to a Global Solution of Shuffling-Type Gradient Algorithms](#)
Lam M. Nguyen*, **Trang H. Tran***
Conference on Neural Information Processing Systems (**NeurIPS 2023**) (26.1% acceptance rate)
- 2022 [Nesterov Accelerated Shuffling Gradient Method for Convex Optimization.](#)
Trang H. Tran, Katya Scheinberg, Lam M. Nguyen
International Conference on Machine Learning (**ICML 2022**) (21.9% acceptance rate)
- 2021 [SMG: A Shuffling Gradient-Based Method with Momentum](#)
Trang H. Tran, Lam M. Nguyen, Quoc Tran-Dinh
International Conference on Machine Learning (**ICML 2021**) (21.47% acceptance rate)

PEER-REVIEWED WORKSHOP PAPERS

- 2023 [Stochastic FISTA Step Search Algorithm for Convex Optimization](#)
Trang H. Tran, Lam M. Nguyen, Katya Scheinberg
Conference on Neural Information Processing Systems (**NeurIPS 2023**),
Workshop on Optimization for Machine Learning (**OPT 2023**)

PREPRINTS

- 2024 [Stochastic ISTA/FISTA Adaptive Step Search Algorithms for Convex Composite Optimization](#)
Lam M. Nguyen, Katya Scheinberg, **Trang H. Tran** (alphabetical order)
Technical report, arXiv preprint, 2024 (*Under Review*)
- 2023 [A Univariate Pretrain-Finetune Approach for Time Series Using Supervised Contrastive Learning](#)
Trang H. Tran, Lam M. Nguyen, Kyongmin Yeo, Nam Nguyen, Roman Vaculin
Technical report, arXiv preprint, 2023 (*Under Review*)

- 2023 [Learning Robust and Consistent Time Series Representations: A Dilated Inception-Based Approach](#)
 Anh Duy Nguyen, **Trang H. Tran**, Hieu H. Pham, Phi Le Nguyen, Lam M. Nguyen
 Technical report, arXiv preprint, 2023 (*Under Review*)
- 2023 [An End-to-End Time Series Model for Simultaneous Imputation and Forecast](#)
Trang H. Tran, Lam M. Nguyen, Kyongmin Yeo, Nam Nguyen, Dzung Phan, Roman Vaculin, Jayant Kalagnanam
 Technical report, arXiv preprint, 2023 (*Under Review*)
- 2022 [Finding Optimal Policy for Queueing Models: New Parameterization](#)
Trang H. Tran, Lam M. Nguyen, Katya Scheinberg
 Technical report, arXiv preprint, 2022
- 2022 [New Perspective on the Global Convergence of Finite-Sum Optimization](#)
 Lam M. Nguyen*, **Trang H. Tran***, Marten van Dijk
 Technical report, arXiv preprint, 2022 (*Under Review*)

PROFESSIONAL ACTIVITIES

- 02/2023 [Workshop Organizer](#)
When Machine Learning meets Dynamical Systems: Theory and Applications.
 Lam M. Nguyen, **Trang H. Tran**, Wang Zhang, Subhro Das and Tsui-Wei Weng.
 Workshop at the 37th Conference on Artificial Intelligence (AAAI 2023)
- 2020 – Present [Program Committee – Reviewer \(peer-reviewed conferences\)](#)
 International Conference on Machine Learning (ICML 2020 - 2024)
 Conference on Neural Information Processing Systems (NeurIPS 2021 - 2023)
 International Conference on Learning Representations (ICLR 2021 - 2024)
 Conference on Artificial Intelligence (AAAI 2022)
 International Conference on Artificial Intelligence and Statistics (AISTATS 2021 - 2024)
 Conference on Uncertainty in Artificial Intelligence (UAI 2022 - 2023)
 Conference on Computer Vision and Pattern Recognition (CVPR 2023)
- 2021 – Present [Reviewer \(peer-reviewed journal\)](#)
 Journal of Machine Learning Research (2022 – Present)
 Journal of Optimization Theory and Applications (2022 – Present)
 Machine Learning (2021 – Present)
 Neural Networks (2022 – 2023)
 IEEE Transactions on Neural Networks and Learning Systems (2022)
 IEEE Transactions on Signal Processing (2021)
- 2022 – Present [Member](#)
 Editorial Board, Machine Learning Journal
- 2021 – Present [Session Chair / Organizer](#)
 INFORMS Annual Meeting 2023 – "First-Order Methods for Machine Learning"
 INFORMS Annual Meeting 2022 – "Optimization for Machine Learning"
 INFORMS Annual Meeting 2021 – "Recent Advances in Stochastic Gradient Algorithms"
- 2021 [Program Committee – Reviewer \(workshops\)](#)
 Optimization for Machine Learning: Beyond Worst-case Complexity (OPT 2021 – NeurIPS 2021 Workshop)
 New Frontiers in Federated Learning: Privacy, Fairness, Robustness, Personalization and Data Ownership (NFFL 2021 – NeurIPS 2021 Workshop)

PATENTS APPLICATIONS

- [3] [A Multivariate Time Series Model Which Simultaneously Learns The Spatial And Temporal Relation.](#)
 Filed on January 5th, 2023.
 Lam M. Nguyen, **Trang H. Tran.**

- [2] [Time Series Forecasting Using Multivariate Time Series Data With Missing Values.](#)
 Filed on February 1st, 2023.
 Lam M. Nguyen, **Trang H. Tran**, Kyongmin Yeo, Nam Nguyen, Dzung Phan, Roman Vaculin,
 Jayant Kalagnanam.
- [1] [Training A Neural Network Using an Accelerated Gradient with Shuffling.](#)
 Filed on July 14th, 2022.
 Lam M. Nguyen, **Trang H. Tran**.

HONORS & AWARDS

- 2023 [NeurIPS 2023 Scholar Award](#)
 Conference on Neural Information Processing Systems (NeurIPS 2023) (Travel Grant)
- 2022 [Top Reviewer](#)
 Conference on Uncertainty in Artificial Intelligence (UAI 2022)
- 2022 [ICML 2022 Participation Grant](#)
 International Conference on Machine Learning (ICML 2022)
- 2021 [Outstanding Reviewer](#)
 International Conference on Learning Representations (ICLR 2021)
 Reviewer Award (Top 10%)
- 2020 [ORIE Field Fellowship](#)
 Eleanor and Howard Morgan PhD'68 Graduate Fellowship, Fall 2020
- 2019 [Young Talent Scholarship Programme 2019](#)
 From the Vingroup Innovation Foundation (VINIF) for outstanding students who are pursuing the
 domestic postgraduate study programmes
- 2016 – 2018 [Students Scholarship in National Program](#)
 for the Development of Mathematics until 2020
- 2016 [First Prize on Algebra](#)
 In Vietnam Mathematics Competition for University Students (nationwide award)

RESEARCH PROJECTS

- 2023 – Present [Foundation Model for Time Series Study](#)
Summer intern project at IBM - working under the supervision of Dr. Lam M. Nguyen, Dr. Kyongmin Yeo and Dr. Nam H. Nguyen
 – Propose a pre-training data processing procedure to build a diverse pool of time series representation learning.
 – Propose a contrastive learning approach to pretrain and finetune the time series datasets.
- 2022 – Present [Stochastic ISTA/FISTA Adaptive Step Search Algorithms for Convex Composite Optimization](#)
Working under the supervision of Prof. Katya Scheinberg
 – Propose a new algorithm with fast iterative shrinkage-thresholding (FISTA) to solve the stochastic convex optimization problem, which integrates the acceleration of FISTA step with a framework that searches for descent directions.
 – Our complexity matches with the iteration complexity of deterministic Nesterov's accelerated momentum and FISTA algorithm, which is optimal in convex setting.
Published as a workshop paper at OPT 2023 - NeurIPS 2023
- 2022 – Present [Adaptive Framework for Time Series: Forecasting with Missing Data](#)
Summer intern project at IBM - working under the supervision of Dr. Lam M. Nguyen
 – Propose an adaptive multi-task framework for time series data, which simultaneously imputes the missing entries and makes a multiple-step ahead prediction.
 – Perform experiments with our framework and show good performance of our method over existing approaches in both tasks.

- 2022 – 2023 [On the Convergence to a Global Solution of Shuffling-Type Gradient Algorithms](#)
Working under the supervision of Dr. Lam M. Nguyen
 – Investigate a class of non-convex function called star- M -smooth-convex, which is more general than the class of star-convex smooth functions with respect to the minimizer (in the over-parameterized settings).
 – Propose a new framework for the convergence of a shuffling-type gradient algorithm to a global solution, with a relaxed set of assumptions than the PL condition on the objective function.
Published as a conference paper at NeurIPS 2023
- 2021 – 2022 [Nesterov Accelerated Shuffling Gradient Method for Convex Optimization](#)
Working under the supervision of Dr. Lam M. Nguyen and Prof. Katya Scheinberg
 – Propose a new algorithm for the convex finite-sum problems, which integrates the traditional Nesterov's acceleration momentum with different shuffling sampling schemes.
 – Prove an improved convergence rate in term of epochs, which is better than that of any other shuffling gradient methods in convex regime.
Published as a conference paper at ICML 2022
- 2020 – 2022 [Optimization for Queueing Models in Reinforcement Learning](#)
Working under the supervision of Prof. Katya Scheinberg and Dr. Lam M. Nguyen
 – Investigate the optimization aspects of the queueing model as a Reinforcement Learning environment.
 – Use the intrinsic properties of queueing network systems to optimize with probabilistic zeroth-order/first-order oracles
- 2020 – 2022 [New Perspective on the Global Convergence of Finite-Sum Optimization](#)
Working under the supervision of Dr. Lam M. Nguyen
 – Present an alternative formulation for the finite-sum nonconvex optimization problems.
 – Propose a novel framework that guarantees global convergence and exploits the structure of machine learning problems where the loss functions are convex.
- 2020 – 2021 [SMG: A Shuffling Gradient-Based Method with Momentum](#)
Working under the supervision of Dr. Lam M. Nguyen
 – Develop a new shuffling gradient algorithm with momentum for solving the finite-sum minimization problems.
 – Establish the state-of-the-art convergence rate for our method under standard assumptions using different learning rates and shuffling strategies.
Published as a conference paper at ICML 2021

TALKS

- 10/2023 [Stochastic Optimization Methods with Momentum.](#)
 INFORMS Annual Meeting 2023, Phoenix, AZ
- 01/2023 [Shuffling Gradient Methods for Finite-sum Optimization.](#)
 Institute of Mathematics, Vietnam Academy of Science and Technology, Hanoi, Vietnam
- 10/2022 [Nesterov Accelerated Shuffling Gradient Method.](#)
 INFORMS Annual Meeting 2022, Indianapolis, IN
- 07/2022 [Nesterov Accelerated Shuffling Gradient Method for Convex Optimization.](#)
 International Conference on Machine Learning (ICML 2022), Baltimore, MD
- 10/2021 [Shuffling Gradient-Based Methods](#)
 INFORMS Annual Meeting 2021, Anaheim, CA
- 07/2021 [SMG: A Shuffling Gradient-Based Method with Momentum](#)
 International Conference on Machine Learning (ICML 2021), virtual conference

OTHER EXPERIENCES

- [Teaching Assistant - Cornell University](#)
- Spring 2024 ORIE 3310 Optimization II
- Fall 2022 MATH 2940 Linear Algebra for Engineers
- Spring 2021 ORIE 3510 Introduction to Engineering Stochastic Processes
 Holding discussion sections, grading and other duties.

Mentorship

06/2022 – Angelos Assos

05/2023 Undergraduate student, Computer Science and Mathematics, Massachusetts Institute of Technology.
(co-advise with Dr. Lam Nguyen and Prof. Luca Daniel)

SKILLS

Programming Python, MATLAB, PyTorch, TensorFlow, Keras, CPLEX, Gurobi.
Research Optimization, Machine Learning, Time Series Analysis, Mathematical Modelling.
Language Vietnamese (native), English (proficient)

REFERENCES

Katya Scheinberg, Ph.D.

Professor, School of Operations Research and Information Engineering, Cornell University
225 Frank H.T. Rhodes Hall, Ithaca, NY 14850, USA
✉ katyas@cornell.edu ☎ +1 (607) 255-1525
<https://www.orie.cornell.edu/faculty-directory/katya-scheinberg>

Lam M. Nguyen, Ph.D.

Research Staff Member, IBM Research, Thomas J. Watson Research Center
1101 Kitchawan Rd, Yorktown Heights, NY 10598, USA
✉ lamnguyen.mltd@ibm.com ☎ +1 (469) 834-7021
<https://researcher.watson.ibm.com/researcher/view.php?person=ibm-lamnguyen.mltd>

Quoc Tran-Dinh, Ph.D.

Associate Professor, Department of Statistics and Operations Research, The University of North Carolina at Chapel Hill
333 Hanes Hall, Chapel Hill, NC 27599, USA
✉ quoctd@email.unc.edu ☎ +1 (919) 843-6023
<https://quoctd.web.unc.edu>

Marten van Dijk, Ph.D.

Group Leader, Scientific Staff Member, Computer Security, Centrum Wiskunde & Informatica
L312 Science Park 123, 1098 XG Amsterdam, NETHERLANDS
✉ marten.van.dijk@cw.nl ☎ +31 20 592 4066
<https://www.cwi.nl/people/marten-van-dijk>