Lam M. Nguyen

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FIELDS OF INTEREST

Design and Analysis of Learning Algorithms, Large Scale Optimization, Machine Learning, Deep Learning, Reinforcement Learning, AI Solutions, Trusted AI

EDUCATION

2014 – 2018	**Ph.D.**, Department of Industrial and Systems Engineering, *Lehigh University*, Bethlehem, PA Thesis advisors: *Katya Scheinberg*, *Martin Takac*, and *Alexander L. Stolyar* Thesis title: A Service System with On-Demand Agents, Stochastic Gradient Algorithms and the SARAH Algorithm **Elizabeth V. Stout Dissertation Award** Research areas: Optimization for Large Scale Problems, Machine Learning, Deep Learning, Stochastic Models, Optimal Control
2011 – 2013	**M.B.A.**, College of Business, *McNeese State University*, Lake Charles, LA **Beta Gamma Sigma (Academic Honor)**
2004 – 2008	**B.S.**, Applied Mathematics and Computer Science, Faculty of Computational Mathematics and Cybernetics, *Lomonosov Moscow State University*, Moscow, Russia Thesis advisor: *Vladimir I. Dmitriev* Thesis title: Methods for Detecting Hidden Period in Some Economics Processes

RESEARCH EXPERIENCE

10/2018 – Present	**Research Scientist**, *IBM Thomas J. Watson Research Center*, Yorktown Heights, NY Research areas: Optimization, Machine Learning, Deep Learning, Reinforcement Learning, AI Solutions
05/2018 – 08/2018	**Research Intern**, *IBM Thomas J. Watson Research Center*, Yorktown Heights, NY Research areas: Optimization, Machine Learning, Deep Learning, Reinforcement Learning
08/2017 – 05/2018	**Research Co-op**, *IBM Thomas J. Watson Research Center*, Yorktown Heights, NY Research areas: Optimization, Machine Learning, Deep Learning
06/2017 – 08/2017	**Research Intern**, *IBM Thomas J. Watson Research Center*, Yorktown Heights, NY Research areas: Optimization, Machine Learning, Deep Learning
09/2014 – 05/2017	**Research Assistant**, *Lehigh University*, Bethlehem, PA Research areas: Optimization for Large Scale Problems, Machine Learning, Deep Learning, Stochastic Models, Optimal Control
01/2012 – 12/2013	**Graduate (Research) Assistant,** *McNeese State University*, Lake Charles, LA Research areas: Operations Management and Finance

TEACHING EXPERIENCE

09/2014 – 05/2015	**Teaching Assistant**, *Lehigh University*, Bethlehem, PA Courses: Engineering Probability (ISE 111), Applied Engineering Statistics (ISE 121)
01/2012 – 12/2013	**Graduate (Teaching) Assistant,** *McNeese State University*, Lake Charles, LA Courses: Human Resource Management (MGMT 310), Staffing (MGMT 315), Strategic Management (MGMT 481), Management Theory and Organizational Behavior (MGMT 604), Issues in Global Business (BADM 218), Entrepreneurial Finance for Small Business (FIN 308)
09/2007 – 05/2008	**Teaching Assistant,** *Lomonosov Moscow State University*, Moscow, Russia Courses: Mathematical Analysis (Calculus), Linear Algebra and Analytic Geometry

OTHER WORK EXPERIENCE

05/2013 – 08/2013	**Graduate Assistant (Web Developer),** *College of Business, McNeese State University*, Lake Charles, LA
09/2008 – 08/2009	**Software Engineer**, *FPT Software Company*, Ho Chi Minh City, Vietnam

PUBLICATIONS

[13]	Quoc Tran-Dinh, Nhan H. Pham, and **Lam M. Nguyen**. Stochastic Gauss-Newton Algorithms for Nonconvex Compositional Optimization. *The 37th International Conference on Machine Learning (**ICML 2020**)*, PMLR 119, 2020 *(21.8% acceptance rate)*
[12]	Nhan H. Pham, **Lam M. Nguyen**, Dzung T. Phan, and Quoc Tran-Dinh. ProxSARAH: An Efficient Algorithmic Framework for Stochastic Composite Nonconvex Optimization. *Journal of Machine Learning Research (**JMLR**)*, volume 21, 1-48, 2020
[11]	Nhan H. Pham, **Lam M. Nguyen**, Dzung T. Phan, Phuong Ha Nguyen, Marten van Dijk, and Quoc Tran-Dinh. A Hybrid Stochastic Policy Gradient Algorithm for Reinforcement Learning. *The 23rd International Conference on Artificial Intelligence and Statistics* (***AISTATS 2020***), PMLR 108, 2020
[10]	**Lam M. Nguyen***, Phuong Ha Nguyen*, Peter Richtarik, Katya Scheinberg, Martin Takac, and Marten van Dijk. New Convergence Aspects of Stochastic Gradient Algorithms. *Journal of Machine Learning Research (**JMLR**)*, volume 20(176), 1-49, 2019
[9]	Phuong Ha Nguyen, **Lam M. Nguyen**, and Marten van Dijk. Tight Dimension Independent Lower Bound on the Expected Convergence Rate for Diminishing Step Sizes in SGD. *The 33th Annual Conference on Neural Information Processing Systems (**NeurIPS 2019**)*, 2019 *(21.17% acceptance rate)*
[8]	Tsui-Wei Weng, Pin-Yu Chen*, **Lam M. Nguyen***, Mark S. Squillante*, Akhilan

Boopathy, Ivan Oseledets, and Luca Daniel.
PROVEN: Verifying Robustness of Neural Networks with a Probabilistic Approach.
*The 36th International Conference on Machine Learning (**ICML 2019**)*, PMLR 97, 2019 *(22.5% acceptance rate)*

[7] Marten van Dijk, **Lam M. Nguyen**, Phuong Ha Nguyen, and Dzung T. Phan.
Characterization of Convex Objective Functions and Optimal Expected Convergence Rates for SGD. *The 36th International Conference on Machine Learning (**ICML 2019**)*, PMLR 97, 2019 *(22.5% acceptance rate)*

[6] Dhaval Patel, **Lam M. Nguyen**, Akshay Rangamani, Shrey Shrivastava, and Jayant Kalagnanam.
ChieF: A Change Pattern based Interpretable Failure Analyzer.
*2018 IEEE International Conference on Big Data (**IEEE BigData 2018**)*, 2018

[5] **Lam M. Nguyen**, Phuong Ha Nguyen, Marten van Dijk, Peter Richtarik, Katya Scheinberg, and Martin Takac.
SGD and Hogwild! Convergence Without the Bounded Gradients Assumption.
*The 35th International Conference on Machine Learning (**ICML 2018**)*, PMLR 80, 2018 (*25% acceptance rate*)
IBM Research AI – Selected Publications 2018

[4] **Lam M. Nguyen**, Jie Liu, Katya Scheinberg, and Martin Takac.
SARAH: A Novel Method for Machine Learning Problems Using Stochastic Recursive Gradient.
*The 34th International Conference on Machine Learning (**ICML 2017**)*, PMLR 70:2613-2621, 2017 (*25% acceptance rate*)
Van Hoesen Family Best Publication Award

[3] **Lam M. Nguyen**, and Alexander L. Stolyar.
A Queueing System with On-demand Servers: Local Stability of Fluid Limits.
*Queueing Systems (**QUES**)*, 1-26, Springer, 2017

[2] **Lam M. Nguyen**, and Alexander L. Stolyar.
A Service System with Randomly Behaving On-demand Agents.
*The 42nd International Conference on Measurement and Modeling of Computer Systems (**SIGMETRICS 2016**)*, ACM SIGMETRICS Performance Evaluation Review, 44(1):365-366, 2016 (*25% acceptance rate*)

[1] Prasad Vemala, **Lam Nguyen**, Dung Nguyen, and Alekhya Kommasani.
CEO Compensation: Does Financial Crisis Matter?
International Business Research, 7(4):125-131, 2014

PREPRINTS

[10] Thinh T. Doan, **Lam M. Nguyen**, Nhan H. Pham, and Justin Romberg.
Finite-Time Analysis of Stochastic Gradient Descent under Markov Randomness.
arXiv preprint, 2020

[9] **Lam M. Nguyen**, Quoc Tran-Dinh, Dzung T. Phan, Phuong Ha Nguyen, and Marten van Dijk.
A Unified Convergence Analysis for Shuffling-Type Gradient Methods. *arXiv preprint, 2020*

[8] Thinh T. Doan, **Lam M. Nguyen**, Nhan H. Pham, and Justin Romberg.
Convergence Rates of Accelerated Markov Gradient Descent with Applications in Reinforcement Learning. *arXiv preprint, 2020*

[7] Phuong Ha Nguyen*, Kaleel Mahmood*, **Lam M. Nguyen**, Thanh Nguyen, and Marten van Dijk.
BUZz: BUffer Zones for Defending Adversarial Examples in Image Classification. *arXiv preprint, 2019*

[6] Quoc Tran-Dinh, Nhan H. Pham, Dzung T. Phan, and **Lam M. Nguyen**.
A Hybrid Stochastic Optimization Framework for Stochastic Composite Nonconvex Optimization. *arXiv preprint, 2019*

[5] Quoc Tran-Dinh, Nhan H. Pham, Dzung T. Phan, and **Lam M. Nguyen**.
Hybrid Stochastic Gradient Descent Algorithms for Stochastic Nonconvex Optimization. *arXiv preprint, 2019*

[4] **Lam M. Nguyen**, Marten van Dijk, Dzung T. Phan, Phuong Ha Nguyen, Tsui-Wei Weng, and Jayant R. Kalagnanam.
Finite-Sum Smooth Optimization with SARAH. *arXiv preprint, 2019*

[3] **Lam M. Nguyen**, Katya Scheinberg, and Martin Takac.
Inexact SARAH Algorithm for Stochastic Optimization. *arXiv preprint, 2018*

[2] **Lam M. Nguyen**, Nam H. Nguyen, Dzung T. Phan, Jayant R. Kalagnanam, and Katya Scheinberg.
When Does Stochastic Gradient Algorithm Work Well? *arXiv preprint, 2018*

[1] **Lam M. Nguyen**, Jie Liu, Katya Scheinberg, and Martin Takac.
Stochastic Recursive Gradient Algorithm for Nonconvex Optimization. *arXiv preprint, 2017*

PATENTS

[7] Dung Tien Phan, **Lam M. Nguyen**, Pavankumar Murali, and Nianjun Zhou.
A Method and System for Automated Generation of Optimization Model for System-Wide Plant Optimization. (Pending)

[6] Dung Tien Phan, Pavankumar Murali, and **Lam M. Nguyen**.
A Method and System for Quality Mode Prediction in Manufacturing and Process Industries using Tree-based Regression. (Pending)

[5] Dung Tien Phan, Hongsheng Liu, and **Lam M. Nguyen**.
A Method for Tuning Hyper-Parameters for Classification. (Pending)

[4] Dung Tien Phan, **Lam M. Nguyen**, Pavankumar Murali, and Hongsheng Liu.
Operations Management Optimization for Manufacturing and Process Control.

	(Pending)
[3]	Pavankumar Murali, Haoran Zhu, Dung Tien Phan, and **Lam M. Nguyen**. System and Method for Quality Mode Prediction in Manufacturing and Process Industries. (Pending) *Filed on February 20, 2020*
[2]	Dzung T. Phan, **Lam M. Nguyen**, Pavankumar Murali, and Jayant R. Kalagnanam. Prediction Optimization for System-level Production Control. (Pending) *Filed on July 23, 2019*
[1]	Dzung T. Phan, **Lam M. Nguyen**, Nam H. Nguyen, and Jayant R. Kalagnanam. Compression of Deep Neural Networks. (Pending) *Filed on March 13, 2019*

THESES

2018	**Lam M. Nguyen**. A Service System with On-Demand Agents, Stochastic Gradient Algorithms and the SARAH Algorithm. *PhD dissertation, Lehigh University*, Bethlehem, PA **Elizabeth V. Stout Dissertation Award**
2008	**Lam M. Nguyen**. Methods for Detecting Hidden Period in Some Economics Processes. *Undergraduate thesis, Lomonosov Moscow State University*, Moscow, Russia

INVITED TALKS

10/2019	Finite-Sum Smooth Optimization with SARAH. *INFORMS Annual Meeting*, Seattle, WA
11/2018	Inexact SARAH for Solving Stochastic Optimization Problems. *INFORMS Annual Meeting*, Phoenix, AZ
08/2018	Inexact SARAH for Solving Stochastic Optimization Problems. *DIMACS/TRIPODS/MOPTA*, Bethlehem, PA
03/2018	When does stochastic gradient algorithm work well? *INFORMS Optimization Society Conference*, Denver, CO
10/2017	SARAH: Stochastic recursive gradient algorithm. *INFORMS Annual Meeting*, Houston, TX
08/2017	SARAH algorithm. *IBM Thomas J. Watson Research Center*, Yorktown Heights, NY
11/2016	A queueing system with on-demand servers: local stability of fluid limits. *INFORMS Annual Meeting*, Nashville, TN
08/2016	A queueing system with on-demand servers: local stability of fluid limits. *Modeling and Optimization: Theory and Applications*, Bethlehem, PA

PROFESSIONAL ACTIVITIES

	Program Committee – Area Chair (peer-reviewed conferences)
2020	International Conference on Machine Learning (*ICML*)
	Session Chair / Organizer (conferences)
2020	Session "*Recent Advances in Stochastic Gradient Algorithms for Machine Learning Applications*", INFORMS Annual Meeting 2020
2019	Session "*Fast and Provable Nonconvex Optimization Algorithms in Machine Learning*", INFORMS Annual Meeting 2019
2018	Session "*Recent Advances in Optimization Methods for Machine Learning*", INFORMS Annual Meeting 2018
2018	Sessions "Sparse Optimization" and "Stochastic Gradient Descent", DIMACS/TRIPODS/MOPTA 2018
	Program Committee – Reviewer (peer-reviewed conferences)
2017 – 2019	International Conference on Machine Learning (*ICML*)
2017 – 2020	Annual Conference on Neural Information Processing Systems (*NIPS/NeurIPS*)
2018 – 2020	International Conference on Learning Representations (*ICLR*)
2019 – 2020	International Conference on Artificial Intelligence and Statistics (*AISTATS*)
2019 – 2020	AAAI Conference on Artificial Intelligence (*AAAI*)
2020	International Joint Conferences on Artificial Intelligence (*IJCAI*)
2019 – 2020	IEEE/CVF Conference on Computer Vision and Pattern Recognition (*CVPR*)
2019	IEEE International Conference on Computer Vision (*ICCV*)
2020	European Conference on Computer Vision (*ECCV*)
2019 – 2020	Conference on Uncertainty in Artificial Intelligence (*UAI*)
	Reviewer (peer-reviewed journals)
2018 – 2020	Journal of Machine Learning Research
2019 – 2020	IEEE Transactions on Signal Processing
2019	Artificial Intelligence
2018	Optimization Methods and Software
	Others
2018	**Program Committee**, "Modern Trends in Nonconvex Optimization for Machine Learning", *ICML 2018 Workshop*

PROFESSIONAL MEMBERSHIPS

2016 – Present	Society for Industrial and Applied Mathematics (SIAM)
2014 – Present	The Institute for Operations Research and the Management Sciences (INFORMS)
2014 – Present	Beta Gamma Sigma (The International Business Honor Society)

MENTORSHIP

2019 – Present	**Trang H. Tran**, incoming Ph.D. student, *Cornell University*; M.S. student, *Institute of Mathematics, Vietnam Academy of Science and Technology*
2019 – Present	**Nhuong V. Nguyen**, Ph.D. student, *University of Connecticut*, (student of Prof. Marten van Dijk)
2018 – Present	**Nhan H. Pham**, Ph.D. student, *University of North Carolina at Chapel Hill* (student of Prof. Quoc Tran-Dinh)

HONORS & AWARDS

2019	IBM Outstanding Technical Achievement Award
2019	NeurIPS 2019 Top Reviewers
2019	Elizabeth V. Stout Dissertation Award, *Lehigh University*, Bethlehem, PA
2018	Van Hoesen Family Best Publication Award, *Lehigh University*, Bethlehem, PA
2016 – 2017	Dean's Doctoral Fellowship (RCEAS), *Lehigh University*, Bethlehem, PA
2014 – 2015	Dean's Doctoral Assistantship, *Lehigh University*, Bethlehem, PA
2014	Beta Gamma Sigma (Academic Honor Society)
2011 – 2013	Dore Graduate Stipends, *McNeese State University*, Lake Charles, LA

SKILLS & QUALIFICATIONS

Technical	Python, TensorFlow, Keras, PyTorch, MATLAB, CPLEX
	C++, Java, SAS, AMPL, SQL, C#, JavaScript, PHP, Linux
Language	Vietnamese (Native), English (Proficient), Russian (Proficient), French (Basic)
Leadership	Chief Administrator, Olympia Vietnam Forum and Community (2005 – 2015)