

Lam M. Nguyen

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(Updated on 01/22/2020)

FIELDS OF INTEREST

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

EDUCATION

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

RESEARCH EXPERIENCE

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

TEACHING EXPERIENCE

| | |
|-------------------|--|
| 09/2014 – 05/2015 | Teaching Assistant , <i>Lehigh University</i> , Bethlehem, PA Courses: Engineering Probability (ISE 111), Applied Engineering Statistics (ISE 121) |
| 01/2012 – 12/2013 | Graduate (Teaching) Assistant , <i>McNeese State University</i> , 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 , <i>Lomonosov Moscow State University</i> , Moscow, Russia Courses: Mathematical Analysis (Calculus), Linear Algebra and Analytic Geometry |

OTHER WORK EXPERIENCE

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

PUBLICATIONS

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|------|--|
| [11] | Nhan H. Pham, Lam M. Nguyen , Dzung T. Phan, Phuong Ha Nguyen, Marten van Dijk, and Quoc Tran-Dinh. <u>A Hybrid Stochastic Policy Gradient Algorithm for Reinforcement Learning</u> . <i>The 23rd International Conference on Artificial Intelligence and Statistics (AISTATS 2020)</i> , 2020 |
| [10] | Lam M. Nguyen* , Phuong Ha Nguyen*, Peter Richtarik, Katya Scheinberg, Martin Takac, and Marten van Dijk. <u>New Convergence Aspects of Stochastic Gradient Algorithms</u> , <i>The Journal of Machine Learning Research (JMLR)</i> , volume 20(176), 1-49, 2019 |
| [9] | Phuong Ha Nguyen, Lam M. Nguyen , and Marten van Dijk. <u>Tight Dimension Independent Lower Bound on the Expected Convergence Rate for Diminishing Step Sizes in SGD</u> , <i>The 33th Annual Conference on Neural Information Processing Systems (NeurIPS 2019)</i> , 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. <u>PROVEN: Verifying Robustness of Neural Networks with a Probabilistic Approach</u> . <i>The 36th International Conference on Machine Learning (ICML 2019)</i> , PMLR 97, 2019 (22.5% acceptance rate) |
| [7] | Marten van Dijk, Lam M. Nguyen , Phuong Ha Nguyen, and Dzung T. Phan. <u>Characterization of Convex Objective Functions and Optimal Expected Convergence Rates for SGD</u> . <i>The 36th International Conference on Machine Learning (ICML 2019)</i> , PMLR 97, 2019 (22.5% acceptance rate) |
| [6] | Dhaval Patel, Lam M. Nguyen , Akshay Rangamani, Shrey Shrivastava, and Jayant Kalagnanam. <u>ChieF: A Change Pattern based Interpretable Failure Analyzer</u> . <i>2018 IEEE International Conference on Big Data (IEEE BigData 2018)</i> , 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

- [8] 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
- [7] Quoc Tran-Dinh, Nhan H. Pham, Dzong T. Phan, and **Lam M. Nguyen**. A Hybrid Stochastic Optimization Framework for Stochastic Composite Nonconvex Optimization, *arXiv preprint*, 2019
- [6] Quoc Tran-Dinh, Nhan H. Pham, Dzong T. Phan, and **Lam M. Nguyen**. Hybrid Stochastic Gradient Descent Algorithms for Stochastic Nonconvex Optimization, *arXiv preprint*, 2019
- [5] Nhan H. Pham, **Lam M. Nguyen**, Dzong T. Phan, and Quoc Tran-Dinh. ProxSARAH: An Efficient Algorithmic Framework for Stochastic Composite Nonconvex Optimization, *arXiv preprint*, 2019
- [4] **Lam M. Nguyen**, Marten van Dijk, Dzong 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, Dzong T. Phan, Jayant R. Kalagnanam, and Katya

- [1] Scheinberg. When Does Stochastic Gradient Algorithm Work Well? *arXiv preprint, 2018*
- Lam M. Nguyen**, Jie Liu, Katya Scheinberg, and Martin Takac. Stochastic Recursive Gradient Algorithm for Nonconvex Optimization, *arXiv preprint, 2017*

PATENTS

- 2020 Dung Tien Phan, **Lam M. Nguyen**, Pavankumar Murali, and Hongsheng Liu. Operations Management Optimization for Manufacturing and Process Control. (Pending)
- 2020 Pavankumar Murali, Haoran Zhu, Dung Tien Phan, and **Lam M. Nguyen**. System and Method for Quality Mode Prediction in Manufacturing and Process Industries. (Pending)
- 2019 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*
- 2019 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*

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| 08/2016 | <i>Annual Meeting</i> , Nashville, TN A queueing system with on-demand servers: local stability of fluid limits. <i>Modeling and Optimization: Theory and Applications</i> , Bethlehem, PA |
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PROFESSIONAL ACTIVITIES

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

PROFESSIONAL MEMBERSHIPS

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

MENTORSHIP

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| 2019 – Present | Trang H. Tran , M.S. student, <i>Institute of Mathematics, Vietnam Academy of Science and Technology</i> |
| 2019 – Present | Toan N. Nguyen , Ph.D. student, <i>University of Connecticut</i> , (student of Prof. Marten van Dijk) |
| 2019 – Present | Nhuong V. Nguyen , Ph.D. student, <i>University of Connecticut</i> , (student of Prof. Marten van Dijk) |
| 2018 – Present | Nhan H. Pham , Ph.D. student, <i>University of North Carolina at Chapel Hill</i> (student of Prof. Quoc Tran-Dinh) |

HONORS & AWARDS

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

SKILLS & QUALIFICATIONS

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| 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) |