Curriculum Vitae

Contact Information

Xingguo Li

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Research Interest

Quantitative Analysis, Machine Learning, Deep Learning, Optimization, and applications

Work Experience

Quantitative Researcher — Feb 2020 – Present
Radix Trading LLC
Work Area: Alpha generation, Fitting design, Trading pipeline improvement
Production: Futures, Options, Equities

Postdoctoral Research Associate — Sep 2018 – Feb 2020
Department of Computer Science, Princeton University
Supervisor: Professor Sanjeev Arora

Visiting Graduate Scholar — Mar 2017 – Apr 2018
School of Industrial & Systems Engineering, Georgia Institute of Technology
Host: Professor Tuo Zhao

Visiting Researcher — Aug 2016 – Sep 2016
IBM Research Almaden
Host: Professor David P. Woodruff

Education

Ph.D. in Electrical and Computer Engineering — Sep 2013 - Jul 2018
University of Minnesota Twin Cities
Mentor: Professor Jarvis Haupt

M.S. in Applied and Computational Mathematics — Sep 2011 - Jun 2013
University of Minnesota Duluth

B.E. in Communications Engineering — Sep 2006 - Jun 2010
Beijing University of Posts and Telecommunications

Selected Publications

[1] **X. Li**, Z. Wang, J. Lu, J. Haupt, R. Arora, H. Liu, and T. Zhao. Symmetry, Saddle Points, and Global Geometry of Nonconvex Matrix Factorization. *IEEE Transactions on Information Theory*, vol. 65, no. 6, pp. 3489 – 3514, June 2019

[2] **X. Li***, J. Ge*, H. Jiang, H. Liu, T. Zhang, M. Wang, and T. Zhao. Picasso: A Sparse Learning Library for High Dimensional Data Analysis in R and Python. *Journal of Machine Learning Research*, vol. 20, pp. 1 – 5, March 2019
American Statistical Association Best Student Paper Award on Statistical Computing, 2016

[3] **X. Li**, T. Zhao, R. Arora, H. Liu, and M. Hong. On Faster Convergence of Cyclic Block Coordinate Descent-type Methods for Strongly Convex Minimization. *Journal of Machine Learning Research*, vol. 18, no. 184, pp. 1 – 24, April 2018.

[4] **X. Li** and J. Haupt. Identifying Outliers in Large Matrices via Randomized Adaptive Compressive Sampling. *IEEE Transactions on Signal Processing*, vol. 63, no. 7, pp. 1792 – 1807, April 2015.

[5] **X. Li***, T. Zhao*, L. Wang, X. Yuan, and H. Liu. An `R` Package `flare` for High Dimensional Linear Regression and Precision Matrix Estimation. *Journal of Machine Learning Research*, vol. 16, pp. 553 – 557, March 2015

[6] X. Chen*, **X. Li***, S. Liu*, K. Xu*, X. Lin, M. Hong, and D. Cox. ZO-AdaMM: Zeroth-Order Adaptive Momentum Method for Black-Box Optimization. *In Advances in Neural Information Processing Systems (NIPS)*, 2019

[7] S. Rambhatla, **X. Li**, and J. Haupt. Provable Online Dictionary Learning and Sparse Coding. *The 7th International Conference on Learning Representations (ICLR)*, 2019

[8] W. Liu, B. Dai, **X. Li**, Z. Liu, J. Rehg, and L. Song. Towards Black-box Iterative Machine Teaching. *Proceedings of the 35rd International Conference on Machine Learning (ICML)*, 2018

[9] **X. Li**, J. Haupt, and D. Woodruff. Near Optimal Sketching of Low-Rank Tensor Regression. *In Advances in Neural Information Processing Systems (NIPS)*, 2017

[10]W. Liu, Y. Zhang, **X. Li**, Z. Yu, B. Dai, T. Zhao, and L. Song. Deep Hyperspherical Learning. *In Advances in Neural Information Processing Systems (NIPS)*, 2017

[11]S. Rambhatla, **X. Li**, and J. Haupt. Target Based Hyperspectral Demixing via Generalized Robust PCA. *Asilomar Conference on Signals, Systems, and Computers (Asilomar)*, 2017 **Best Student Paper Award Finalist**

[12]**X. Li** and J. Haupt. Locating Salient Group-Structured Image Features via Adaptive Compressive Sensing. *IEEE Global Conference on Signal and Information Processing (GlobalSIP)*, 2015 **Best Student Paper Award**

(*Co-first author)

Selected Honors and Awards

IBM Herman Goldstine Memorial Postdoctoral Fellowship (Declined)	2018
Doctoral Dissertation Fellowship, UMN	2017
Best Student Paper Award Finalist, Asilomar Conf. on Sig., Syst., & Comp.	2017
ASA Best Student Paper Award on Statistical Computing	2016
Best Student Paper Award, GlobalSIP	2015
Outstanding Graduate Award, Dep. of Math. and Stat., UMN Duluth	2013
National Scholarship, Ministry of Education of China	2009