MEIXIA LIN

Institute of Operations Research and Analytics National University of Singapore linmx@nus.edu.sg or meixia.lin.math@gmail.com

RESEARCH INTEREST

- Algorithm design for large-scale optimization problems in data science
- Convex regression problems
- Signal processing
- Stochastic optimization

EDUCATION

National University of Singapore

Aug. 2016 - Oct. 2020

- Ph.D. in Department of Mathematics
- Supervisors: Professor Kim-Chuan Toh, Professor Chao Zhou
- Thesis: Efficient Second-order Algorithms for Structured Convex Composite Programming
- GPA: 5.0/5.0

Nanjing University

Sep. 2012 - Jun. 2016

- B.S. in Information and Computing Science
- GPA: 4.8/5.0 Rank: 1/23

PROFESSIONAL EXPERIENCES

Institute of Operations Research and Analytics National University of Singapore

Jun. 2021 - Present

- Research Fellow
- Mentors: Professor Kim-Chuan Toh, Professor Subhroshekhar Ghosh

Department of Mathematics, National University of Singapore

Nov. 2020 - May. 2021

- Research Fellow
- Mentors: Professor Kim-Chuan Toh, Professor Subhroshekhar Ghosh

CriAT-Deep Credit Analytical Technologies, Singapore

May. 2019 - Jul. 2019

• Research Intern

PUBLICATIONS

- 1. Rémi Bardenet[†], Subhroshekhar Ghosh[†], and **Meixia Lin**^{†*}, Determinantal point processes based on orthogonal polynomials for sampling minibatches in SGD, in Conference on Neural Information Processing Systems (NeurIPS), 2021. (**Spotlight** presentation, less than 3% acceptance rate)
- 2. **Meixia Lin***, Defeng Sun, and Kim-Chuan Toh, An augmented Lagrangian method with constraint generation for shape-constrained convex regression problems, Mathematical Programming Computation, in print, 2021.
- 3. Meixia Lin, Yong-Jin Liu*, Defeng Sun, and Kim-Chuan Toh, Efficient sparse semismooth Newton methods for the clustered lasso problem, SIAM Journal on Optimization, 29 (2019), pp. 2026–2052.

 $^{^{\}dagger}$ equal contribution; * corresponding author.

PREPRINTS

- † equal contribution; * corresponding author.
- 1. Subhroshekhar Ghosh, **Meixia Lin***, and Dongfang Sun, Signal analysis via the stochastic geometry of spectrogram level sets, submitted to IEEE Transactions on Signal Processing (under 1st review), 2021.
- 2. **Meixia Lin**, Yancheng Yuan*, Defeng Sun, and Kim-Chuan Toh, Adaptive sieving with PPDNA: Generating solution paths of exclusive lasso models, submitted to Mathematical Programming (under 1st review), 2020. (arXiv: 2009.08719)
- 3. **Meixia Lin**, Defeng Sun, Kim-Chuan Toh, and Chengjing Wang*, Estimation of sparse Gaussian graphical models with hidden clustering structure, submitted to Journal of Machine Learning Research (under 2nd review), 2020. (arXiv: 2004.08115)

TEACHING EXPERIENCES

Department of Mathematics, National University of Singapore

Aug. 2017 - May. 2020

- Teaching Assistant
- Honored as **Top Graduate Tutors** (top 20% of all graduate tutors) in Department of Mathematics for Academic Year 2017/2018, 2018/2019 and 2019/2020

PROFESSIONAL ACTIVITIES

Minisymposium Organizer in International Conferences

• Chair, Minisymposium on "Recent Advances in Structured Non-Smooth Optimization" (virtual), SIAM Conference on Optimization 2021 (OP21), Jul. 20–23, 2021.

Invited Talks

- "Estimation of sparse Gaussian graphical models with hidden clustering structure" (virtual), SIAM Conference on Optimization 2021 (OP21), Jul. 20–23, 2021.
- "Adaptive sieving with PPDNA: Generating solution paths of exclusive lasso models" (virtual), Forum on Operations Research and Information 2020, Beijing, China, Nov. 23–26, 2020.
- "Efficient sparse semismooth Newton methods for the clustered lasso problem", Workshop on Matrix Optimization 2019, Beijing, China, Nov. 29–30, 2019.
- "A dual Newton based preconditioned proximal point algorithm for exclusive lasso models", The Sixth International Conference on Continuous Optimization, Berlin, Germany, Aug. 3–8, 2019.
- "Efficient sparse semismooth Newton methods for the clustered lasso problem", International Symposium on Mathematical Programming 2018, Bordeaux, France, Jul. 1–6, 2018.

University Services

• Vice president of NUS SIAM Student Chapter, Jul. 2019 – Jun. 2020.

HONORS AND AWARDS

- Best Graduate Researcher Award in Department of Mathematics, NUS, Singapore, 2020.
- Outstanding Graduate Award, Nanjing University, China, 2016.
- First-class Scholarship of Top-notch Student Training Plan, China, 2015.
- First-class People's Scholarship, China, 2014.
- National Scholarship, China, 2013.