XIANG LI

website: https://lx10077.github.io

email: lx10077@pku.edu.cn

EDUCATION

Peking University, Beijing China

Sep. 2018 - Jul. 2023

School of Mathematical Sciences

PhD.

Advisor: Prof. Zhihua Zhang

Peking University, Beijing China

Sep. 2014 - Jul. 2018

School of Mathematical Sciences

B.S.

Main degree: Statistics / Dual degree: Economics

RESEARCH INTERESTS

- Optimization: Develop provably optimal methods for (non-)convex and stochastic optimization.
- Statistics: Propose practical methods for structural estimation and online statistical inference, and deepen theoretical understanding of the interaction between optimization and sampling.
- Sequential Decision Making: Develop computationally efficient online algorithms that balance the exploration-exploitation trade-off in problems such as bandit or reinforcement learning.
- Trustworthy Machine Learning: Understand the trade-offs between communication efficiency, accuracy, privacy, robustness, and fairness, and design efficient algorithms with provable guarantees for large-scale problems.

EXPERIENCE

- Aug. 2023 Now, Post-doctoral researcher at University of Pennsylvania, working with Prof. Qi Long and Prof. Weijie Su.
- Feb. 2022 Feb. 2023, Visiting Phd. student in Department of Statistical Science at University of Toronto, work with Prof. Qiang Sun.
- 28 Jun. 10 Jul. 2020, The Machine Learning Summer Schools by the Max Planck Institute for Intelligent Systems, Tübingen, Germany (MLSS 2020, virtual).
- Jun. 2018 Nov. 2018, Intern at Face ++ (Megvii), Algorithm Group, work with Shuchang Zhou.
- Mar. 2018 May. 2018, Intern at ToSimple, Algorithm Research Group, work with Naiyan Wang.

PUBLICATIONS

* indicates equal contribution.

Conference

- A Statistical Analysis of Polyak-Ruppert-Averaged Q-Learning [pdf]
 Xiang Li, Wenhao Yang, Jiadong Liang, Zhihua Zhang, Michael Jordan
 International Conference on Artificial Intelligence and Statistics (AISTATS) 2023
- 2. Statistical Analysis of Karcher Means for Random Restricted PSD Matrices [pdf]
 Hengchao Chen, Xiang Li, Qiang Sun
 International Conference on Artificial Intelligence and Statistics (AISTATS) 2023

3. Statistical Estimation and Online Inference via Local SGD [pdf]

Xiang Li, Jiadong Liang, Xiangyu Chang, Zhihua Zhang Conference on Learning Theory (COLT) 2022

4. Asymptotic Behaviors of Projected Stochastic Approximation: A Jump Diffusion Perspective [pdf]

Jiadong Liang, Yuze Han, **Xiang Li**, Zhihua Zhang Neural Information Processing Systems (NeurIPS) 2022, Spotlights

5. Personalized Federated Learning towards Communication Efficiency, Robustness and Fairness [pdf]

Shiyun Lin*, Yuze Han*, **Xiang Li**, Zhihua Zhang Neural Information Processing Systems (NeurIPS) 2022

6. Communication-Efficient Distributed SVD via Local Power Iterations [pdf] Xiang Li, Shusen Wang, Kun Chen, Zhihua Zhang
International Conference on Machine Learning (ICML) 2021

7. Finding the Near Optimal Policy via Reductive Regularization in MDPs [pdf] Wenhao Yang, Xiang Li, Guangzeng Xie, Zhihua Zhang

Workshop on Reinforcement Learning Theory, ICML 2021

8. On the Convergence of FedAvg on Non-IID Data [pdf]
Xiang Li*, Kaixuan Huang*, Wenhao Yang*, Shusen Wang, Zhihua Zhang
International Conference on Learning Representations (ICLR) 2020, Oral presentation

9. Do Subsampled Newton Methods Work for High-Dimensional Data? [pdf] Xiang Li, Shusen Wang, Zhihua Zhang AAAI Conference on Artificial Intelligence (AAAI) 2020

10. A Regularized Approach to Sparse Optimal Policy in Reinforcement Learning [pdf] Wenhao Yang*, Xiang Li*, Zhihua Zhang
Neural Information Processing Systems (NeurIPS) 2019

Preprint

Stochastic Approximation MCMC, Online Inference, and Applications in Optimization of Queueing Systems [pdf]
 Xiang Li*, Jiadong Liang*, Xinyun Chen, Zhihua Zhang

2. Online Statistical Inference for Nonlinear Stochastic Approximation with Markovian Data [pdf]

Xiang Li, Jiadong Liang, Zhihua Zhang

3. Asymptotic Behaviors and Phase Transitions in Projected Stochastic Approximation: A Jump Diffusion Approach [pdf]

Jiadong Liang, Yuze Han, **Xiang Li**, Zhihua Zhang

- 4. Privacy-Preserving Community Detection for Locally Distributed Multiple Networks Shujie Ma, Xiao Guo, Xiang Li, Xiangyu Chang
- 5. Variance-aware Robust Reinforcement Learning with Linear Function Approximation with Heavy-tailed Rewards [pdf]

- 6. Privacy-Preserving Distributed SVD via Federated Power [pdf] Xiao Guo*, Xiang Li*, Xiangyu Chang, Shusen Wang, Zhihua Zhang
- 7. Communication-Efficient Local Decentralized SGD Methods [pdf] Xiang Li, Wenhao Yang, Shusen Wang, Zhihua Zhang

TALKS

- A Regularized Approach to Sparse Optimal Policy in Reinforcement Learning at PKU machine learning workshop, June 2019.
- Statistical Estimation and Inference via Local SGD in Federated Learning at the 14-th China-R conference, Nov. 2021.
- Polyak-Ruppert-Averaged Q-Learning is Statistically Efficient at RL workshop of Shanghai University of Finance and Economics, July 2022.

REVIEWER SERVICE

- Conferences: NeurIPS [2020,2021(outstanding reviewer, top 8%), 2022-2023], ICML [2020, 2023], and ICLR [2021, 2022], UAI [2023]
- Journals: Journal of the American Statistical Association, IEEE Open Journal of Signal Processing, IEEE JSAC SI on MTCNG.

TEACHING EXPERIENCES

- Reinforcement Learning: Theory and Algorithms, Fall 2019, PKU, Teaching Assistant
- Linear Algebra, Spring 2021, PKU, Teaching Assistant

SELECTED AWARDS

- Travel Award (NeurIPS 2019, AAAI 2020)
- President Scholarship for Excellent Ph.D Student, Peking University 2018, 2020-2021
- National Scholarship, China 2017, 2019
- Outstanding Graduates, School of Mathematical Sciences, Peking University 2018
- First prize in National Undergraduate Mathematical Modeling Contest, China 2016