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Education

Boston University

Boston, MA

Ph.D. Candidate in System Engineering **Advisor:** Francesco Orabona

Sep. 2018 - Present

Stony Brook University (SBU)

Stony Brook, NY

Ph.D. Candidate in Applied Mathematics Advisor: Francesco Orabona

Aug. 2016 - Aug.2018

University of Science and Technology of China (USTC),

Hefei, China

B.S. IN APPLIED MATHEMATICS

Aug. 2012- June 2016

Work Experience _____

Nokia Bell Labs Murray Hill, NJ

MACHINE LEARNING RESEARCH INTERN

June 2019 - Aug. 2019

- Provide tight theoretical bound for the dimension of Neural Networks on the classification of Gaussian Mixture Models, based on random construction.
- Implement stochastic simulation and validate the theoretical findings using Matlab.

Research Experience

Optimal Lab, Boston University & Stony Brook University

Boston, MA & Stony Brook, NY

RESEARCH ASSISTANT

Oct 2017 - Present

- Topic: Stochastic Optimization and Machine Learning
- Provide theoretical understanding to existing popular-used algorithms which have no theoretical backup, such as Generalized AdaGrad and SGD with cosine and exponential stepsizes in the non-convex setting.
- Propose novel stochastic optimization methods for machine learning, with theoretical support.
- Implement the algorithms to compare their performances with existing popular algorithms.

Stony Brook University Stony Brook, NY

RESEARCH ASSISTANT

June 2017 - Aug. 2017

- Topic: Optimization and Design of Supercomputer Network Topology.
- Design parallelizable method using C and C++ with MPI to optimize regular graphs.
- · Manage to improve computing performance of cluster using optimized graphs as network topology.

National Tsing-Hua University

Hsingchu, Taiwan

Undergraduate Exchange Student Researcher

June 2015 - Aug. 2015

- *Topic*: Comparisons of Probability Structure of Extended Poisson Distributions with Over-dispersion
- · Compare the probability structure of four extended Poisson Models with character of over-dispersion in terms of flexibility.

Publications and Preprints.

On the Last Iterate Convergence of Momentum Methods.

arXiv

XIAOYU LI, MINGRUI LIU, FRANCESCO ORABONA. arXiv Preprints

February 2020

A High Probability Analysis of Adaptive SGD with Momentum.

Virtual

XIAOYU LI, FRANCESCO ORABONA. ICML Workshop on Beyond First Order Methods in ML Systems, 2020.

July 2020

A Second look at Exponential and Cosine Step Sizes: Simplicity, Convergence, and Performance

arXiv

XIAOYU LI*, ZHENXUN ZHUANG*, FRANCESCO ORABONA. arXiv Preprints

February 2020

On the Convergence of Stochastic Gradient Descent with Adaptive Stepsizes.

Napa, Japan

XIAOYU LI, FRANCESCO ORABONA. International Conference on Artificial Intelligence and Statistics (AISTATS), 2019.

April 2019

March 19, 2021 Xiaoyu Li · Résumé

Technique Skills _____

Programming Languages: Matlab, Python, C/C++(MPI) Deep Learning Package: PyTorch

Academic Service

- Reviewer, The 38th International Conference on Machine Learning (ICML) 2021
- 2021 Reviewer, The Ninth International Conference on Learning Representations(ICLR)
- 2020 Reviewer, The 34th Conference on Neural Information Processing Systems (NeurIPS)
- Reviewer, The 37th International Conference on Machine Learning (ICML) 2020
- Reviewer, The 23rd International Conference on Artificial Intelligence and Statistics (AISTATS) 2020
- 2019 Reviewer, The 33th Conference on Neural Information Processing Systems (NeurIPS)

Teaching Experience

2017	Graduate Teaching Assistant, SBU , Fundamental of Computing	
2016, 2017	Graduate Teaching Assistant, SBU, Elements of Statistics	

Undergrad Teaching Assistant, USTC, Elements of Statistics

Stony Brook, NY Stony Brook, NY Hefei, China

Honors & Awards

Honorable Mentioned, Mathematical Contest in Modeling 2012-2015 Outstanding Student Scholarship, USTC

Hefei,China