

Yibo Xu

CONTACT INFORMATION

Department of Mathematics and Statistics
University at Albany, State University of New York
Albany, NY 12222
Personal Webpage: <https://yiboxu20.github.io>

Office: Hudson 129
Work: TBD
Cell: (775) 338-5498
E-mail: yiboxuopt@gmail.com
or yxu25@albany.edu

RESEARCH INTERESTS

My interests are in all fields of optimization, with particular emphases in continuous optimization, mixed-discrete and continuous nonconvex programming. My objectives are to develop new mathematical tools and algorithms for solving various decision problems that arise in engineering contexts. My current focus is on large-scale optimization methods for machine learning. I have additional training, and long-term interests, in such areas as convex analysis, large-scale decomposition, networks, computational algebraic geometry, cryptography, algebra and statistics.

EDUCATION

Clemson University, Clemson, South Carolina, USA

Ph.D., Mathematical Sciences

May, 2018

- Dissertation entitled, “Convex Hulls, Relaxations, and Approximations of General Monomials and Multilinear Functions.”
- Advisor: Warren Adams
- GPA: 4.00/4.00

University of Nevada, Reno, Reno, Nevada, USA

M.S., Applied Mathematics

December, 2013

- GPA: 4.00/4.00

Class in honor of Shiing-Shen Chern, Nankai University, Tianjin, China

B.S., Mathematics and Applied Mathematics

June, 2010

- Thesis entitled, “Convexity and Optimization in Linear Spaces,” scored 95%.

PUBLICATIONS

Xu, Yangyang, **Xu, Yibo**, Yan, Y., Sutter-Shepard, C., Grinberg, L., and Chen, J., “Parallel and distributed asynchronous adaptive stochastic gradient methods,” *Mathematical Programming Computation*, Vol. 15, No. 3, pp. 471-508, 2023.

Xu, Yangyang and **Xu, Yibo**, “Momentum-based variance-reduced proximal stochastic gradient method for composite nonconvex stochastic optimization,” *Journal of Optimization Theory and Applications*, Vol. 196, No. 1, pp. 266-297, 2023.

Xu, Yangyang, **Xu, Yibo**, Yan, Y., and Chen, J., “Distributed stochastic inertial-accelerated methods with delayed derivatives for nonconvex problems,” *SIAM Journal on Imaging Sciences*, Vol. 15, No. 2, pp. 550-590, 2022.

Xu, Yibo and Xu, Yangyang, “Katyusha Acceleration for Convex Finite-Sum Compositional Optimization,” *INFORMS Journal on Optimization*, Vol. 3, No. 4, pp. 418-443, 2021.

Xu, Y., Adams, W., and Gupta, A., “Polyhedral Analysis of Symmetric Multilinear Polynomials over Box Constraints,” submitted.

Adams, W., Gupta, A., and **Xu, Y.**, “Error bounds for monomial convexification in polynomial optimization,” *Mathematical Programming Series A*, Vol. 175, No. 1, pp. 355-393, 2019.

PAPERS IN
PREPARATION

Jiang, Y., Ouyang, Y., and **Xu, Y.**, “Exact Matrix-Vector Multiplication Complexity for Kernel Projection and Its Application on Distributed Consensus Optimization.”

Xu, Y., “Convex Hull Derivation for a Symmetric Multilinear Polynomial and a Symmetric Polytope.”

Xu, Y., Adams, W., and Gupte, A., “Error Analysis of Multilinear Terms using Linear Functions.”

CONFERENCE
PRESENTATIONS

Xu, Y., Jiang, Yuheng, and Ouyang, Yuyuan, “Exact Matrix-Vector Multiplication Complexity for Kernel Projection and Its Application on Distributed Consensus Optimization,” INFORMS Annual Meeting, Phoenix, AZ, USA, October 2023.

Xu, Yibo and Xu, Yangyang, “Momentum-based Variance-reduced Proximal Stochastic Gradient Method for Composite Nonconvex Stochastic Optimization,” INFORMS Annual Meeting, Indianapolis, IN, USA, October 2022.

Xu, Yibo, Xu, Yangyang, Yan, Y., and Chen, J., “Distributed stochastic inertial-accelerated methods with delayed derivatives for nonconvex problems,” International Conference on Continuous Optimization, Bethlehem, PA, USA, July 2022.

Xu, Yibo and Xu, Yangyang, “Katyusha Acceleration for Convex Finite-Sum Compositional Optimization,” INFORMS Optimization Society Conference, Greenville, SC, USA, March 2022.

Xu, Yibo, Xu, Yangyang, Yan, Y., and Chen, J., “Distributed stochastic inertial-accelerated methods with delayed derivatives for nonconvex problems,” INFORMS Optimization Society Conference, Greenville, SC, USA, March 2022.

Xu, Y., “Deriving the Convex Hull Form of a Symmetric Multilinear Polynomial,” INFORMS Annual Meeting, Houston, TX, USA, October 2017.

Xu, Y., Adams, W., and Gupte, A., “Deriving Convex Hull Forms of Special Symmetric Multilinear Polynomials,” SIAM Conference on Applied Algebraic Geometry, Atlanta, GA, USA, August 2017.

Xu, Y., Adams, W., and Gupte, A., “On the Strength of Linear Approximations for Multilinear Monomials,” INFORMS Annual Meeting, Nashville, TN, USA, November 2016.

Xu, Y., Adams, W., and Gupte, A., “Error Bounds from Monomial Convexification in Polynomial Optimization,” INFORMS Annual Meeting, Nashville, TN, USA, November 2016.

SEMINAR
PRESENTATIONS

Xu, Y., “Distributed stochastic inertial-accelerated methods with delayed derivatives for nonconvex problems,” Clemson Operation Research Institute Seminar, Clemson University, Clemson, SC, USA, July 2022.

Xu, Y., “Solving Strongly Convex Stochastic Composition Optimization,” Dynamical Systems/RTG Seminar, Rensselaer Polytechnic Institute, Troy, NY, USA, February 2019.

Xu, Y., “Deriving the Convex Hull Form of a Symmetric Multilinear Polynomial,” Operations Research Seminar, Clemson University, Clemson, SC, USA, October 2017.

POSTER
PRESENTATION

Xu, Y., Adams, W., and Gupte, A., “Deriving Convex Hull Forms of Special Symmetric Multilinear Polynomials,” Mixed Integer Programming workshop, Montreal, Canada, June 2017.

PROFESSIONAL
ACTIVITIES

Session chair

- Chair of 1 Session at INFORMS Annual Meeting 2022.
- Chair of 1 Session at International Conference on Continuous Optimization 2022.
- Co-Chair of 2 Sessions at INFORMS Optimization Society Conference 2022.

Reviewer

- *Complexity, Computational Optimization and Applications, Discrete Applied Mathematics, Discrete Dynamics in Nature and Society, IEEE Access, Journal of Global Optimization, Journal of Machine Learning Research, Journal of Scientific Computing, Mathematical Programming Series A & B, Mathematics of Operations Research, Numerical Algorithms, Numerische Mathematik.*
- *International Conference on Artificial Intelligence and Statistics (AISTATS), Integer Programming and Combinatorial Optimization (IPCO).*
- *Large Scale Optimization in Supply Chains and Smart Manufacturing: Theory and Applications*, Springer Optimization and Its Applications, 2019.
- *Recent Advances in Optimization and Modeling of Contemporary Problems*, Tutorials in Optimizations Research, 2018.

STUDENT ADVISING Doctoral Graduates

- Yunheng Jiang, “Efficient first-order methods for some smooth nonlinear optimization problems,” June 2024 (Co-Advisor).
- Yidan Guo, “First-order algorithms for convex smooth optimization problems with homogeneous linear constraints,” June 2024 (Co-Advisor).

Graduate Student Thesis Committees

- Yunheng Jiang (Ph.D. Mathematical Sciences), Clemson University, 2024.
- Yidan Guo (Ph.D. Mathematical Sciences), Clemson University, 2024.

ACADEMIC EXPERIENCE

University at Albany, State University of New York, Albany, New York, USA

Visiting Assistant Professor

August, 2024 - Present

- Teach three courses per semester for Master’s in Data Science program.
- AMAT 500 Mathematics for Data Science, Fall 2024. 3 sections.
- Conduct collaborative and independent research on mathematical optimization.

Clemson University, Clemson, South Carolina, USA

Post Doctoral Fellow

August, 2021 - August, 2024

- Conduct collaborative and independent research on operations research.
- Co-organize reading group in continuous optimization.
- Co-advice Ph.D. students: Yidan Guo and Yunheng Jiang.
- Teach two courses per semester.
- Math 2060 Calculus of Several Variables, Summer 2024. 1 async-online section, 16 students.
- Math 2060 Calculus of Several Variables, Spring 2024. 1 big section, 98 students.
- Math 2060 Calculus of Several Variables, Fall 2023. 1 big section, 116 students.
- Math 1080 Calculus of One Variable II, Summer 2023. 1 async-online section, 22 students.
- Math 2060 Calculus of Several Variables, Spring 2023. 1 big section, 62 students.
- Math 1080 Calculus of One Variable II, Fall 2022. 1 section, 25 students.
- Math 1080 Calculus of One Variable II, Summer 2022. 1 sync-online section, 22 students.
- Math 2060 Calculus of Several Variables, Spring 2022. 2 sections, 71 students.
- Math 1020 Business Calculus I, Fall 2021. 2 sections, 67 students.

Rensselaer Polytechnic Institute, Troy, New York, USA

Postdoctoral Research Associate

August, 2018 - July, 2021

- Conduct research on continuous optimization.

- Design algorithms which improve state-of-the-art computational complexities or achieve nearly-linear asynchronous parallelization speed-up.
- Present recent research advances of the field, report research progresses, innovate, discuss and convey ideas within the research group.
- Perform preliminary computational experiments to verify theoretical advances.
- Draft notes which integrate said progresses and result in research papers.

Clemson University, Clemson, South Carolina, USA

Graduate Teacher of Record

August, 2015 - May, 2018

- Math 1020 Business Calculus I, Fall 2017. 2 sections, 36 students.
- Math 2070 Business Calculus II, Fall 2016. 2 sections, 34 students.
- Math 2070 Multivariable Calculus, Spring 2016. 1 section, 32 students.
- Math 1020 Introduction to Mathematical Analysis, Fall 2015. 2 sections, 36 students.

Graduate Teaching Assistant

August, 2014 - May, 2018

- Intro to Combinatorics, Spring 2018.
- Calculus of One Variable II, Spring 2017.
- Calculus of One Variable I, Spring 2015.
- Calculus of One Variable I, Fall 2014.

University of Nevada, Reno, Reno, Nevada, USA

Instructor

January - May, 2014

- Math 126R Pre-calculus I, Spring 2014. 1 big section, 148 students.
- Math 126R Pre-calculus I, Spring 2014. 2 sections, 26 students.
- Math 126R Pre-calculus I, Summer 2013. 1 section, 24 students.

Teaching Assistant

January, 2012 - December, 2013

- Calculus I, Fall 2013.
- Calculus I, Spring 2013.
- Pre-calculus I, Fall 2012.
- Calculus II, Spring 2012.

GRADUATE HONORS AND AWARDS	Mixed Integer Programming Workshop Travel Award, \$500	2017
	Outstanding MS Student, Department of Mathematical Sciences, Clemson University	2016
	Institute for Mathematics and its Applications Workshop Financial Support, \$700	2016

SELECTED COURSES **Institute for Mathematics and its Applications, New Directions Short Course:** Mathematical Optimization, Minneapolis, MN, USA, August 1-12, 2016.

Clemson University:

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|--|---|
| <input type="checkbox"/> Nonlinear Optimization Algorithms for Big Data Analysis | <input type="checkbox"/> Computational Algebraic Geometry |
| <input type="checkbox"/> Advanced Linear Programming | <input type="checkbox"/> Cryptography |
| <input type="checkbox"/> Network Flow Programming | <input type="checkbox"/> Matrix Analysis |
| <input type="checkbox"/> Discrete Optimization | <input type="checkbox"/> Linear Analysis |
| <input type="checkbox"/> Probability Theory I | <input type="checkbox"/> Partial Differential Equations |
| <input type="checkbox"/> Statistical Inference | <input type="checkbox"/> Finite Element Method |

University of Nevada, Reno:

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|---|---|
| <input type="checkbox"/> Operations Research I & II | <input type="checkbox"/> Topology I |
| <input type="checkbox"/> Graph Theory & Combinatorics | <input type="checkbox"/> Abstract Real Analysis I & II |
| <input type="checkbox"/> Game Theory | <input type="checkbox"/> Modern Algebra I & II |
| <input type="checkbox"/> Cooperative Game Theory | <input type="checkbox"/> Numerical Analysis & Approximation I |
| <input type="checkbox"/> Independent Study in Non-cooperative Game Theory | <input type="checkbox"/> Methods in Applied Mathematics II |
| <input type="checkbox"/> Complex Function Theory | |

UNDERGRADUATE HONORS AND AWARDS	Third place, Siguo Wargame Elimination Game of Nankai University	2009
	Basic Sciences Scholarship	2007
	Outstanding Freshman Scholarship (Grade 2)	2006

UNDERGRADUATE AND EARLIER PUBLICATIONS (IN CHINESE)	Xu, Y. , “Mathematical ‘Besieged Fortress?’ — Thoughts Drawn from a Math Problem,” Beauty of Mathematics (internal journal in Nankai University), no. 4, 2008.
	Xu, Y. , “Other Solutions for the 2nd Problem in the Second Round of National Senior High School’s Mathematical Competition of China in 2005,” High-School Mathematics, Vol. 26, No. 8, pp 19-21, 2007.
	Xu, Y. and Yu, S., “Proof of a set of inequalities,” Bulletin of Mathematics (Wuhan), No. 18, pp 46-47, 2004.

Xu, Y. and Yu, S., “Proof of a set of inequalities,” Bulletin of Mathematics (Wuhan), No. 18, pp 46-47, 2004.

Several papers, relative to findings and principles in Siguo Wargame in Nankai Bulletin Board System during 2009 and 2010.

UNDERGRADUATE ACTIVITIES	Siguo Wargame Association, Nankai University, Tianjin, China
	<ul style="list-style-type: none"> • A club for players of the Siguo Wargame, a four-player abstract strategy board game with imperfect information, which bears similarities to Stratego.

<i>Chairman</i>	September, 2009 - June, 2010
<ul style="list-style-type: none"> • Enlarged and strengthened the Association by scheduling weekly meetings, organizing inter- and intra-university competitions, and preparing members for tournaments. 	

<i>Member</i>	September, 2008 - June, 2010
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Nankai Bulletin Board System, Nankai University, Tianjin, China

<i>Moderator of Board “Mathematics” & Board “Siguo Wargame”</i>	September, 2008 - June, 2010
<ul style="list-style-type: none"> • Responsibilities consisted of holding discussions, maintaining board discussion, and answering questions. 	

Xutuan Middle School, Xutuan Town, Mengcheng County, Anhui Province, China

<i>Volunteer Math Teacher</i>	June, 2007 - July, 2007
<ul style="list-style-type: none"> • Introduced rational number line, absolute value, etc., and inspired a class of thirty students in a one-month volunteer program in Xutuan, a poor town in Anhui Province. 	

COMPUTER SKILLS	• Language: C++, PHP, Python. Operating System: Windows.
	• Experienced in \LaTeX , MATLAB, CVX, PORTA.
	• Some experience with AMPL, Maple, Mathematica.

Updated August 15, 2024