


Xufeng Cai

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RESEARCH INTERESTS

Optimization, Machine Learning.

EDUCATION

University of Wisconsin-Madison

Ph.D. in Computer Sciences

- **Advisor:** Jelena Diakonikolas

Madison, WI

09/2020 – Present

Shanghai Jiao Tong University

B.Sc. in Mathematics and Applied Mathematics, Honorable Class (Zhiyuan College)

Shanghai, China

09/2016 - 06/2020

PUBLICATIONS

- [2] Cyclic Block Coordinate Descent With Variance Reduction for Composite Nonconvex Optimization.

X. Cai, C. Song, S. J. Wright, J. Diakonikolas.

Under Review, 2022.

- [1] Stochastic Halpern Iteration with Variance Reduction for Stochastic Monotone Inclusions.

X. Cai, C. Song, C. Guzmán, J. Diakonikolas.

In *Proceedings of the Neural Information Processing Systems (NeurIPS)*, 2022.

TALKS

ICCOPT'22 Session on *Optimization for Data Science and Machine Learning*.

Bethlehem, PA, USA (07/2022).

EXPERIENCES

University of Wisconsin-Madison

Graduate Research Assistant. Advisor: Jelena Diakonikolas.

Madison, WI

08/2020 - Present

- Developed cyclic block coordinate methods for *nonconvex* minimization with *non-asymptotic* gradient norm guarantees in both deterministic and stochastic settings. Validated the efficacy of the cyclic scheme in *deep learning* experiments.
- Proposed variance-reduced Halpern iterations for *stochastic monotone inclusion (convex-concave min-max)* problems, with *last-iterate* operator norm guarantees and *improved* $\mathcal{O}(1/\epsilon^3)$ stochastic oracle complexity.

Tencent Inc.

Algorithm Engineer Intern.

Shenzhen, China

07/2020 - 10/2020

- Analyzed and visualized user data with feature extraction. Developed *graph-based* machine learning approaches for *personalized recommendations*.

Institute of Natural Sciences

Undergraduate Research Assistant. Advisors: Xiaoqun Zhang and Shi Jin.

Shanghai, China

10/2019 - 05/2020

- Studied the convergence of the *gradient-free* consensus-based global optimization methods. Conducted the numerical experiments on logistic regression and compressed sensing.

University of Illinois Urbana-Champaign

Research Intern. Advisor: Jian Peng.

Urbana, IL

07/2019 - 10/2019

- Developed *deep generative models* for molecular graphs in *drug discovery*. Accelerated the auto-regressive generative model training via deploying the batch-training and parallel-training logics.

Teaching

University of Wisconsin-Madison

CS639: Foundations of Data Science

Madison, WI

Spring 2022

CS760: Machine Learning

Spring 2021

CS760: Machine Learning

Fall 2020

SELECTED AWARDS & HONORS

The Interdisciplinary Contest in Modeling (ICM), Comap	USA
Outstanding Winner (top 0.16% in over 20,000 teams worldwide).	2018
Shanghai Jiao Tong University	Shanghai, China
Academic Excellence Scholarship	2017 & 2018 & 2019
Zhiyuan Honors Scholarship	2016 & 2017 & 2018 & 2019
Xingcai Scholarship	2018
Merit Student	2018
Kaiyuan Scholarship	2017

TECHNICAL SKILLS

Programming: Python, C++, MATLAB, Julia, \LaTeX , HTML, CSS.	Framework: Pytorch, Gurobi.
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