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RESEARCH INTERESTS

Optimization, Machine Learning.

EDUCATION

University of Wisconsin-Madison

Madison, WI

Ph.D. in Computer Sciences

09/2020 - Present

o Advisor: Jelena Diakonikolas

Shanghai Jiao Tong University

Shanghai, China

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

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.

In Proceedings of the International Conference on Machine Learning (ICML), 2023.

[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

Madison, WI

Graduate Research Assistant, Advisor: Jelena Diakonikolas,

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. Shenzhen, China

Algorithm Engineer Intern.

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

Shanghai, China

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

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

Urbana, IL

Research Intern. Advisor: Jian Peng.

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

Madison, WI

CS639: Foundations of Data Science (TA)

Spring 2022

CS760: Machine Learning (TA)

Spring 2021

CS760: Machine Learning (TA)

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 (top 10% in university)	2017 & 2018 & 2019
Zhiyuan Honors Scholarship	2016 & 2017 & 2018 & 2019
Xingcai Scholarship (1% in Zhiyuan Honors College)	2018
Merit Student (6% in university)	2018
Kaiyuan Scholarship (5% in Zhiyuan Honors College)	2017

TECHNICAL SKILLS

Programming: Python, C++, MATLAB, Julia, LATEX, HTML, CSS.

Framework: Pytorch, Gurobi.