SIQI ZHANG

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RESEARCH INTERESTS

- Stochastic optimization, nonconvex optimization, minimax optimization
- Intersection of machine learning, reinforcement learning and optimization
- Federated learning and its applications

ACADEMIC POSITION

Rufus Isaacs Postdoctoral Fellow	2022.07 - Present
Department of Applied Mathematics and Statistics (AMS)	Baltimore, MD, USA
Whiting School of Engineering (WSE)	
Johns Hopkins University (JHU)	

EDUCATION

Ph.D. in Operation Research Department of Industrial and Enterprise Systems Engineering (ISE) University of Illinois at Urbana-Champaign (UIUC) Supervisor: Prof. Niao He	2017.08 – 2022.06 Urbana, IL, USA
Visiting Ph.D. Student Department of Computer Science (D-INFK) ETH Zürich (Swiss Federal Institute of Technology in Zurich)	2021.08 - 2022.05 Zürich, Switzerland
B.Sc. in Mathematics Department of Mathematics Southern University of Science and Technology (SUSTech)	2013.09 – 2017.06 Shenzhen, China

PUBLICATIONS

Publications in Refereed Conferences

- 1. **Siqi Zhang***, Yifan Hu*, Liang Zhang and Niao He. "Generalization Bounds of Nonconvex-(Strongly)-Concave Stochastic Minimax Optimization." *International Conference on Artificial Intelligence and Statistics (AISTATS)*, 2024
- Siqi Zhang*, Sayantan Choudhury*, Sebastian U Stich and Nicolas Loizou. "Communication-Efficient Gradient Descent-Accent Methods for Distributed Variational Inequalities: Unified Analysis and Local Updates." International Conference on Learning Representations (ICLR), 2024
- 3. **Siqi Zhang***, Junchi Yang*, Cristóbal Guzmán, Negar Kiyavash and Niao He. "The Complexity of Nonconvex-Strongly-Concave Minimax Optimization." *The Conference on Uncertainty in Artificial Intelligence (UAI)*, 2021
- 4. Yifan Hu*, **Siqi Zhang***, Xin Chen and Niao He. "Biased Stochastic First-Order Methods for Conditional Stochastic Optimization and Applications in Meta Learning." *Conference on Neural Information Processing Systems (NeurIPS)*, 2020
- 5. Junchi Yang, **Siqi Zhang**, Negar Kiyavash and Niao He. "A Catalyst Framework for Minimax Optimization." Conference on Neural Information Processing Systems (NeurIPS), 2020

Publications in Workshops

- Siqi Zhang, Nicolas Loizou. "ProxSkip for Stochastic Variational Inequalities: A Federated Learning Algorithm for Provable Communication Acceleration." OPT Workshop on Optimization for Machine Learning (OPT2022) in NeurIPS 2022
- 7. **Siqi Zhang***, Yifan Hu*, Liang Zhang and Niao He. "Uniform Convergence and Generalization in Nonconvex Stochastic Minimax Problems." *OPT Workshop on Optimization for Machine Learning* (*OPT2022*) in NeurIPS 2022

Publications under Review

- 8. **Siqi Zhang**, Mouhacine Benosman, Orlando Romero and Anoop Cherian. "First-Order Optimization Inspired from Finite-Time Convergent Flows." arXiv preprint arXiv:2010.02990
- 9. **Siqi Zhang** and Niao He. "On the Convergence Rate of Stochastic Mirror Descent for Nonsmooth Nonconvex Optimization." arXiv preprint arXiv:1806.04781

(* denotes equal contributions)

TEACHING EXPERIENCE

Johns Hopkins University (JHU)

Instructor

• EN.553.361 Introduction to Optimization	Spring 2024
• EN.553.311 Intermediate Probability and Statistics	Fall 2023
• EN.553.101 Freshman Experience in Applied Mathematics and Statistics	Fall 2023
• EN.553.311 Probability and Statistics for the Biological Sciences and Engineering	Spring 2023
• EN.553.310 Probability and Statistics for the Physical and Info. Sci. and Engr.	Spring 2023
• EN.553.311 Probability and Statistics for the Biological Sciences and Engineering	Fall 2022
• EN.553.101 Freshman Experience in Applied Mathematics and Statistics	Fall 2022
- A semester-long seminar course with a small group of freshman students in JHU	
- Topic: "Linear Algebra: Visualization and Applications in Daily Life"	

ETH Zürich (Swiss Federal Institute of Technology in Zurich)
Teaching Assistant

•	• 261-5110-00L Optimization for Data Science	Spring 2022
•	• 263-5255-00L Foundations of Reinforcement Learning	Fall 2021

University of Illinois at Urbana-Champaign (UIUC)

Teaching Assistant

• SE 261 Business Side of Engineering	Fall 2019
• IE 310 Deterministic Models in Optimization	Fall 2018

PROFESSIONAL EXPERIENCES

Research Intern 2021.05 – 2021.08 Data Analytics Group Cambridge, MA, USA

Mitsubishi Electric Research Laboratories (MERL)

Supervisor: Dr. Mouhacine Benosman

Visiting Student Intern

2016.06 - 2016.08

Department of Computational Mathematics, Science and Engineering

East Lansing, MI, USA

Michigan State University (MSU)

Supervisor: Prof. Ming Yan, Prof. Jiayu Zhou

SELECTED INVITED TALKS

• SIAM Conference on Optimization (OP23), Seattle, USA	2023.06
• CAMDA Conference, Texas A&M University, College Station, USA	2023.05
• Annual Conference on Information Sciences and Systems (CISS 2023), Baltimore, USA	2023.03
• INFORMS Annual Meeting, Indianapolis, USA	2022.10
• MINDS & CIS Seminar, Johns Hopkins University, Baltimore, USA	2022.10
• International Conference on Continuous Optimization (ICCOPT), Bethlehem, USA	2022.07
• Young Talents Forum, Department of Mathematics, SUSTech, China (remote)	2022.01
• Young Talents Forum of Mathematics, Harbin Institute of Technology, China (remote)	2021.12

ACADEMIC SERVICES

- Conference Reviewer: NeurIPS, AAAI, ICLR, ICML, AISTATS
- Journal Reviewer:
 - SIAM Journal on Optimization (SIOPT)
 - Transactions on Machine Learning Research (TMLR)
 - Journal of Applied Mathematics and Computing (JAMC)
 - Optimization

SELECTED HONORS AND AWARDS

• Top Reviewer of NeurIPS 2022	2022.10
• Scholarship of Internship in Global Engineering & Advanced Research (inGEAR), MSU	2016.07
• "Yu Qian" Scholarship, Department of Mathematics, SUSTech	2016.05
• Meritorious Winner, Interdisciplinary Contest In Modeling (MCM / ICM 2016)	2016.04