

Renbo Zhao

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Research Interests

Theory and computational practice for **large-scale optimization algorithms**, with applications in **machine learning**, **data science** and **game theory**. My recent research is on optimization algorithms for convex, nonconvex and stochastic optimization. Looking ahead I am eager to explore topics in optimization under uncertainty, online learning, and reinforcement learning.

Education

PhD in Operations Research Sept. 2018 – June 2023 (Expected)

Massachusetts Institute of Technology

Thesis: New Theory and Algorithms for Optimization Problems with Non-Standard Structures

Thesis advisor: Robert M. Freund

M.Sc. in Mathematics Sept. 2016 – June 2018

National University of Singapore

Thesis: Stochastic and Randomized Algorithms for Large-Scale Optimization in Machine Learning

Thesis advisors: Vincent Y. F. Tan and William B. Haskell

B.Eng. in Electrical Engineering (First Class Honors) Sept. 2011 – June 2015

National University of Singapore

Thesis: Online Nonnegative Matrix Factorization with Outliers

Thesis advisor: Vincent Y. F. Tan

Professional Experience

- **JP Morgan Chase AI Research (NYC)**, Research Intern Summer 2022

Worked with Vamsi Potluru on efficient inference of multi-dimensional Hawkes processes. Paper titled “Fast Learning of Multidimensional Hawkes Processes via Frank-Wolfe” has been accepted to NeurIPS 2022 Workshop on Synthetic Data for Empowering ML Research.

- **Amazon.com (Seattle)**, Research Intern Summer 2021

Worked with Phillip Kriett and Georgios Patsakis on two-stage stochastic resource planning problems. Developed code for primal-dual gradient methods for solving LP relaxations of certain two-stage stochastic mixed-integer programs. (Proprietary, no publicly available paper.)

- **Microsoft AI Research (Redmond)**, Research Intern Summer 2020

Worked with Lin Xiao and Shiqian Ma on Bregman Alternating Direction Method of Multipliers (ADMM) for large-scale optimal transport problems. Paper titled “Bregman ADMM With Applications to Optimal Transport”, in preparation.

- **IBM AI Research (Yorktown Heights)**, Research Intern Summer 2019
Worked with Lior Horesh, Kenneth Clarkson and Sara Magliacane on Bayesian optimal experimental design for symbolic regression problems. (Initially intended to work with Andrew Conn, who tragically passed away shortly before the internship started.)
- **École Polytechnique Fédérale de Lausanne (EPFL)**, Research Intern Summer 2017
Worked with Volkan Cevher on primal-dual algorithms for stochastic three-composite convex minimization with a linear operator. Paper titled “Stochastic Three-Composite Convex Minimization with a Linear Operator”, published in *AISTATS*, 2018.
- **National University of Singapore (NUS)**, Research Engineer July 2015 – Aug. 2018
 - Worked with William B. Haskell and Vincent Y. F. Tan on stochastic and randomized algorithms for large-scale optimization in machine learning. Several papers published.
 - Worked with Vincent Y. F. Tan and Huan Xu on machine learning algorithms for online matrix factorization and ranking from pairwise comparisons. Several papers published.

Journal Papers

- J1. Renbo Zhao, “[A Primal-Dual Smoothing Framework for Max-Structured Nonconvex Optimization](#)”, accepted in *Mathematics of Operations Research*, 2022.
- J2. Renbo Zhao, “[Accelerated Algorithms for Stochastic Three-Composite Convex-Concave Saddle Point Problems](#)”, *Mathematics of Operations Research*, Vol. 47, No. 2, Pages 1443-1473, 2022.
- J3. Renbo Zhao and Robert M. Freund, “[Analysis of the Frank-Wolfe Method for Convex Composite Optimization involving a Logarithmically-Homogeneous Barrier](#)”, accepted in *Mathematical Programming (Series A)*, 2022.
- J4. Renbo Zhao, “[Convergence Rate Analysis of the Multiplicative Gradient Algorithm for PET-Type Problems](#)”, accepted in *Operations Research Letters*, 2022.
- J5. Renbo Zhao and Qiuyun Zhu, “[A Generalized Frank-Wolfe Method With “Dual Averaging” for Strongly Convex Composite Optimization](#)”, accepted in *Optimization Letters*, 2022.
- J6. Renbo Zhao, William B. Haskell and Vincent Y. F. Tan, “[Stochastic L-BFGS: Improved Convergence Rates and Practical Acceleration Strategies](#)”, *IEEE Transactions on Signal Processing*, Vol. 66, No. 5, Pages 1155–1169, 2018.
- J7. Renbo Zhao and Vincent Y. F. Tan, “[A Unified Convergence Analysis of the Multiplicative Update Algorithm for Regularized Nonnegative Matrix Factorization](#)”, in *IEEE Transactions on Signal Processing*, Vol. 66, No. 1, Pages 129–138, 2018.
- J8. Changho Suh, Vincent Y. F. Tan and Renbo Zhao, “[Adversarial Top- \$K\$ Ranking](#)”, in *IEEE Transactions on Information Theory*, Vol. 63, No. 4, Pages 2201–2225, 2017.
- J9. Renbo Zhao and Vincent Y. F. Tan, “[Online Nonnegative Matrix Factorization with Outliers](#)”, in *IEEE Transactions on Signal Processing*, Vol. 65, No. 3, Pages 555–570, 2017.

Submitted and Working Papers

- W1. Renbo Zhao, “[The Generalized Multiplicative Gradient Method and Its Convergence Rate Analysis](#)”, July 2022, to be submitted to *Mathematical Programming (Series A)*.
- W2. Le Thi Khanh Hien, Renbo Zhao and William B. Haskell, “[An Inexact Primal Dual Smoothing Framework for Large-Scale Non-Bilinear Saddle Point Problems](#)”, under revision at *Journal of Optimization Theory and Applications*.
- W3. Renbo Zhao, “Away-Step Frank-Wolfe for Minimizing Logarithmically-Homogeneous Barriers over Polytopes: Global and Local Linear Convergence”, in preparation.

Conference Proceedings

- C1. Renbo Zhao, William B. Haskell and Vincent Y. F. Tan, “[An Optimal Algorithm for Stochastic Three-Composite Optimization](#)”, in *Proc. 22nd Int. Conf. Artif. Intell. Stat. (AISTATS)*, Okinawa, Japan, 2019.
- C2. Renbo Zhao and Volkan Cevher, “[Stochastic Three-Composite Convex Minimization with a Linear Operator](#)”, in *Proc. 21st Int. Conf. Artif. Intell. Stat. (AISTATS)*, Lanzarote, Canary Islands, Spain, 2018.
- C3. Renbo Zhao, William B. Haskell and Vincent Y. F. Tan, “[Stochastic L-BFGS Revisited: Improved Convergence Rates and Practical Acceleration Strategies](#)”, in *Proc. 33rd Conf. Uncertain. Artif. Intell. (UAI)*, Sydney, Australia, 2017.
- C4. Renbo Zhao, Vincent Y. F. Tan and Huan Xu, “[Online Nonnegative Matrix Factorization with General Divergences](#)”, in *Proc. 20th Int. Conf. Artif. Intell. Stat. (AISTATS)*, Fort Lauderdale, FL, USA, 2017.
- C5. Renbo Zhao and Vincent Y. F. Tan, “[A Unified Convergence Analysis of the Multiplicative Update Algorithm for Nonnegative Matrix Factorization](#)”, in *Proc. 42nd IEEE Int. Conf. Acoust. Speech Signal Process. (ICASSP)*, New Orleans, LA, USA, 2017.
- C6. Renbo Zhao and Vincent Y. F. Tan, “[Online Nonnegative Matrix Factorization with Outliers](#)”, in *Proc. 41st IEEE Int. Conf. Acoust. Speech Signal Process. (ICASSP)*, Shanghai, China, 2016.
- C7. Renbo Zhao, Siu Wa Lee, Dong-Yan Huang and Minghui Dong, “[Soft Constrained Leading Voice Separation with Music Score Guidance](#)”, in *Proc. 9th ISCA/IEEE Int. Symp. Chin. Spok. Lang. Process. (ISCSLP)*, Singapore, 2014.

Teaching Experience

Teaching Assistant at MIT for:

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|---|-------------|
| • 15.075: Statistical Thinking and Data Analysis (Undergraduate) | Spring 2022 |
| • 6.252/15.084: Nonlinear Optimization (Doctoral) | Spring 2021 |
| • 6.251/15.081: Introduction to Mathematical Programming (Doctoral) | Fall 2020 |

Mentor for a capstone project in MIT Masters in Business Analytics program	2019
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Talks

Individual Invited Talks at Universities:

- University of Waterloo, Workshop on Large Scale Optimization and Applications Oct. 2022
- Clemson University, Operations Research Seminar Sept. 2022

Conference Talks:

- INFORMS Annual Meeting, Indianapolis, IN Oct. 2022
- ICCOPT (Int. Conf. on Continuous Optimization), Lehigh University July 2022
- INFORMS Optimization Society Conference, Clemson University Mar. 2022
- SIAM Conference on Optimization July 2021
- INFORMS Annual Meeting Nov. 2020
- Microsoft Research, Machine Learning & Optimization Group Sept. 2020
- INFORMS Annual Meeting, Seattle, WA Oct. 2019
- National University of Singapore, ISEM Seminar May 2019
- Rensselaer Polytechnic Institute, Applied Math Day Apr. 2019
- MIT, LIDS Student Conference Jan. 2019
- INFORMS Annual Meeting, Phoenix, AZ Nov. 2018
- ISMP (Int. Symp. on Mathematical Programming), Bordeaux, France July 2018

Professional Activities

Session Chair/Co-Chair: INFORMS 2022, ICCOPT 2022, SIAM Conference on Optimization 2021, INFORMS 2019

Reviewer for:

- Journals: *Mathematical Programming (Series A)*, *SIAM Journal on Optimization*, *Journal of Optimization Theory and Applications*, *Journal of Machine Learning Research*, *Computational Optimization and Applications*, *IEEE Transactions on Signal Processing*
- Conferences: *Conf. Neural Inf. Process. Syst. (NeurIPS)*, *IEEE Int. Symp. Inf. Theory (ISIT)*, *IEEE Int. Conf. Acoust. Speech Signal Process. (ICASSP)*

Memberships: INFORMS, SIAM, MOS, IEEE

Other

Interests: Cooking (Chinese and American cuisines), Sports (basketball, kayaking, cycling, table tennis), Travel, Hiking

Computer Languages: Python, MATLAB, R, Julia

References

Robert M. Freund (Professor)

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James Renegar (Professor)

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Mohammad Fazel-Zarandi (Senior Lecturer)

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