MEIXIA LIN

Engineering Systems and Design, Singapore University of Technology and Design meixia_lin@sutd.edu.sg or meixia.lin.math@gmail.com https://linmeixia.github.io/

RESEARCH INTEREST

- Algorithm design for large-scale optimization problems in data science
- Convex regression problems
- Signal processing
- Stochastic optimization

EMPLOYMENT

Engineering Systems and Design, Singapore University of Technology and Design

Jun. 2022 - Present

• Assistant Professor

Institute of Operations Research and Analytics, National University of Singapore

Jun. 2021 - May. 2022

- Research Fellow
- Mentor: Professor Kim-Chuan Toh

Department of Mathematics, National University of Singapore

Nov. 2020 - May. 2021

- Research Fellow
- Mentor: Professor Kim-Chuan Toh

CriAT-Deep Credit Analytical Technologies, Singapore

May. 2019 - Jul. 2019

• Research Intern

EDUCATION

National University of Singapore, Singapore

Aug. 2016 - Oct. 2020

- Ph.D. in Department of Mathematics
- Supervisors: Professor Kim-Chuan Toh, Professor Chao Zhou, Professor Defeng Sun
- Thesis: Efficient Second-order Algorithms for Structured Convex Composite Programming

Nanjing University, China

Sep. 2012 - Jun. 2016

• B.S. in Information and Computing Science

PUBLICATIONS IN REFEREED SCIENTIFIC JOURNALS

- [†] equal contribution or alphabetical order; * corresponding author.
- 1. Zhenning Cai, Bo Lin*, and **Meixia Lin**, "A positive and moment-preserving Fourier spectral method", SIAM Journal on Numerical Analysis, 2024, Vol. 62(1), pp. 273-294.
- 2. **Meixia Lin**[†], Yancheng Yuan[†], Defeng Sun*, and Kim-Chuan Toh, "A highly efficient algorithm for solving exclusive lasso problems", *Optimization Methods and Software*, 2023, pp. 1–30.

- 3. Subhroshekhar Ghosh, **Meixia Lin***, and Dongfang Sun, "Signal analysis via the stochastic geometry of spectrogram level sets", *IEEE Transactions on Signal Processing*, 2022, Vol. 70, pp. 1104–1117.
- 4. **Meixia Lin***, Defeng Sun, and Kim-Chuan Toh, "An augmented Lagrangian method with constraint generation for shape-constrained convex regression problems", *Mathematical Programming Computation*, 2021, Vol. 14, pp. 223–270.
- 5. **Meixia Lin**, Yong-Jin Liu*, Defeng Sun, and Kim-Chuan Toh, "Efficient sparse semismooth Newton methods for the clustered lasso problem", *SIAM Journal on Optimization*, 2019, Vol. 29(3), pp. 2026–2052.

PUBLICATIONS IN CONFERENCE PROCEEDINGS

- † equal contribution or alphabetical order; * corresponding author.
- 1. Meixia Lin, and Yangjing Zhang*, "DNNLasso: Scalable graph learning for matrix-variate data", International Conference on Artificial Intelligence and Statistics (AISTATS), 2024.
- 2. Rémi Bardenet[†], Subhroshekhar Ghosh^{†*}, and **Meixia Lin**^{†*}, "Determinantal point processes based on orthogonal polynomials for sampling minibatches in SGD", Conference on Neural Information Processing Systems (NeurIPS), 2021. (**Spotlight** presentation, less than 3% acceptance rate)

PREPRINTS

- † equal contribution or alphabetical order; * corresponding author.
- 1. **Meixia Lin**, Ziyang Zeng, and Yangjing Zhang*, "Multivariate regression for matrix and vector predictors: Models, theory, algorithms, and beyond", submitted, May 2024.
- 2. Hong T. M. Chu, **Meixia Lin***, and Kim-Chuan Toh, "Wasserstein distributionally robust optimization and its tractable regularization formulations", submitted, May 2024.
- 3. Chengjing Wang, Peipei Tang*, Wenling He, and **Meixia Lin**, "Learning the hub graphical model with the structured sparsity via an efficient algorithm", submitted, February 2024.
- 4. Yancheng Yuan[†], **Meixia Lin**^{†*}, Defeng Sun, and Kim-Chuan Toh, "Adaptive sieving: A dimension reduction technique for sparse optimization problems", submitted, June 2023 (Revised April 2024).
- 5. **Meixia Lin**, Defeng Sun, Kim-Chuan Toh, and Chengjing Wang*, "Estimation of sparse Gaussian graphical models with hidden clustering structure", submitted, April 2020 (Revised April 2023).

RESEARCH GRANTS

- Principal Investigator, MOE Academic Research Fund Tier 2 (2024-2027), SGD \$680k.
- Principal Investigator, TL Seed Research Project Grant (2023-2025), SGD \$96k.
- Principal Investigator, SUTD Kickstarter Initiative (2022-2025), SGD \$477k.

TEACHING EXPERIENCES

Singapore University of Technology and Design

• 40.319 Statistical and Machine Learning

Spring 2023

• 10.022 Modelling Uncertainty

Autumn 2022, Autumn 2023

• 40.016 The Analytics Edge

Summer 2022

National University of Singapore

• Teaching Assistant

Aug. 2017 - May. 2020

Graduate Students

• Mr Zhihao Liu, PhD candidate at SUTD, September 2023 –

Postdocs and Research Assistants

- Dr Wenhao Lu, Postdoc
- Dr Xiaoyu Dong, Postdoc, May 2024 –
- Mr Tirtho Sarker, Research Assistant, March 2024 –
- Dr Qian Zhang, Postdoc, September 2023 –

Visiting Scholars

- Miss Mengjiao Shi, Visiting PhD Student from Henan University, August 2024 February 2025
- Associate Professor Sisi Zheng, Visiting Scholor from Huizhou University under the support of the Chinese Scholar Council (CSC), March 2024 – January 2025
- Mr Jiawei Gu, Visiting PhD Student from Nanjing University of Science and Technology, October 2023 April 2024
- Mr Ziyang Zeng, Visiting Master Student from National University of Singapore, September 2023 –
 September 2024
- Miss Chu Thi Mai Hong, Visiting PhD Student from National University of Singapore, March 2023 April 2023

CONSULTING PROJECT

Tokopedia Jan. 2022 - Oct. 2023

PROFESSIONAL ACTIVITIES

Minisymposium Organizer in International Conferences

• Chair, Minisymposium on "Recent Advances in Structured Non-Smooth Optimization" (virtual), SIAM Conference on Optimization 2021 (OP21), Jul. 20–23, 2021.

Invited Talks

- "Sampling minibatches in SGD A DPP based approach via Orthogonal Polynomials", 10th International Congress on Industrial and Applied Mathematics, Tokyo, Japan, Aug. 20–25, 2023.
- "Sampling minibatches in SGD A DPP based approach via Orthogonal Polynomials", Workshop on Optimization in the Big Data Era, Singapore, Dec. 05–16, 2022.
- "Signal analysis via the stochastic geometry of spectrogram level sets", Workshop on Determinantal and Permanental Point Processes, Quantum Physics, and Signal Processing, Lyon, France, May. 30–Jun. 10, 2022.
- "Estimation of sparse Gaussian graphical models with hidden clustering structure" (virtual), SIAM Conference on Optimization 2021 (OP21), Jul. 20–23, 2021.
- "Adaptive sieving with PPDNA: Generating solution paths of exclusive lasso models" (virtual), Forum on Operations Research and Information 2020, Beijing, China, Nov. 23–26, 2020.
- "Efficient sparse semismooth Newton methods for the clustered lasso problem", Workshop on Matrix Optimization 2019, Beijing, China, Nov. 29–30, 2019.

- "A dual Newton based preconditioned proximal point algorithm for exclusive lasso models", The Sixth International Conference on Continuous Optimization, Berlin, Germany, Aug. 3–8, 2019.
- "Efficient sparse semismooth Newton methods for the clustered lasso problem", International Symposium on Mathematical Programming 2018, Bordeaux, France, Jul. 1–6, 2018.

SERVICES

Committee Services (in ESD, SUTD)

- Research And Scholarly Excellence (RASE) Committee
- Taskforce to review AI in ESD curriculum
- Focus Track Lead of Business Analytics and Operations Research
- Admissions Selection Committee
- Outreach (Workshop/Talk)
- Capstone Scoping
- SHARP Interviews/Supervision

University Services

• Vice president of NUS SIAM Student Chapter, Jul. 2019 – Jun. 2020.

HONORS AND AWARDS

- Best Graduate Researcher Award in Department of Mathematics, NUS, Singapore, 2020.
- Outstanding Graduate Award, Nanjing University, China, 2016.
- First-class Scholarship of Top-notch Student Training Plan, China, 2015.
- First-class People's Scholarship, China, 2014.
- National Scholarship, China, 2013.