Zehua Lai

Employment

Since 2023 R. H. Bing Instructor of Mathematics, University of Texas at Austin, Austin, TX

Education

- 2018–2023 Ph.D. in Computational and Applied Mathematics, University of Chicago, Chicago, IL
- 2014–2018 B.A. in Mathematics, B.A. in Economics and Finance, Tsinghua University, Beijing, China

Honors

- 2018 Neubauer Family Distinguished Doctoral Fellowship, Chicago, IL http://grad.uchicago.edu/fellowships/neubauer-fellows/
- 2017 Gold Medal, S.-T. Yau College Student Mathematics Contests, *Beijing*, China, Chia-Chiao Lin Gold Medal in Computational and Applied Mathematics http://www.cms.zju.edu.cn/conference/ycmc/YCMC.html
- 2014 Tsinghua Freshman Fellowship, Beijing, China
- 2013 Gold Medal, China Mathematical Olympiad, Nanjing, China, ranked 29th nationwide

Papers

- 2025 Z. Lai, L. Lim, K. Ye, "Euclidean distance degree in manifold optimization", (2025), https: //arxiv.org/abs/2502.10336
- 2024 Z. Lai, L. Lim, Y. Liu, "Attention is a smoothed cubic spline," preprint, (2024), https://www. arxiv.org/abs/2408.09624
- 2024 Z. Lai, L. Lim, K. Ye, "Grassmannian optimization is NP-hard," preprint, (2024), https://arxiv. org/abs/2406.19377
- 2024 Z. Lai, L. Lim, K. Ye, "Simple matrix expressions for the curvatures of Grassmannian," preprint (accepted by SIOPT), (2024), https://arxiv.org/abs/2406.11821
- 2024 M. Zhao, Z. Lai, L. Lim, "Stochastic Steffensen method," Computational Optimization and Applications, (2024), https://doi.org/10.1007/s10589-024-00583-7
- 2023 X. Chen, Z. Lai, H. Li, Y. Zhang, "Online statistical inference for stochastic optimization via Kiefer-Wolfowitz methods," *Journal of the American Statistical Association*, (2023), https: //doi.org/10.1080/01621459.2023.2296703
- 2022 X. Chen, Z. Lai, H. Li, Y. Zhang, "Online statistical inference for contextual bandits via stochastic gradient descent," *preprint*, (2022), http://laizehua.github.io/files/bandit.pdf
- 2022 Z. Lai, L. Lim, K. Ye, "Simpler flag manifold optimization," *preprint*, (2022), https://arxiv. org/abs/2212.00212
- 2022 S. Friedland, Z. Lai, L. Lim, "Haagerup bound for quaternionic Grothendieck inequality," *preprint*, (2022), https://arxiv.org/abs/2212.00208
- 2020 Z. Lai, L.-H. Lim, K. Ye, "Simpler Grassmannian optimization," preprint, (2020), http://arxiv. org/abs/2009.13502
- 2020 Z. Lai, L.-H. Lim, "Recht-Ré noncommutative arithmetic-geometric mean conjecture is false," Proceedings of the 37th International Conference on Machine Learning (ICML), PMLR 119, (2020), pp. 5608–5617

🗕 Talks

- Feb 2025 Mathematics in Deep Learning Workshop, University of Texas, Austin, TX
- Feb 2025 Conference on Data Analytics and Topology, Online
- Jan 2025 AMS Special Session on Topological, Algebraic, and Geometric Methods for Safe, Robust, and Explainable Machine Learning, Joint Mathematics Meeting, Seattle, WA
- Oct 2024 Math and Data Seminar, The Department of Mathematics, University of Missouri, Columbia, MO
- Oct 2024 7th Annual Meeting of SIAM Conference Texas-Louisiana Section, Baylor University, Waco, TX
- Oct 2024 Math Machine Learning seminar, Max Planck Institute for Mathematics in the Sciences/UCLA, Online
- Aug 2024 Applied Algebra Seminar, The Department of Mathematics, University of Wisconsin, Madison, WI
- Jun 2024 Workshop: Matrices and Operators, The Department of Mathematics and Statistics, University of Nevada, Reno, NV
- May 2024 Workshop on Statistical Machine Learning for High Dimensional Data, Institute for Mathematical Sciences, National University of Singapore
- Sept 2023 Applied Mathematics Seminar, University of Texas, Austin, TX
- July 2023 SIAM Conference on Applied Algebraic Geometry, Eindhoven University of Technology, Eindhoven, Netherlands
- May 2023 Seminar, Academy of Mathematics and Systems Science, Chinese Academy of Sciences, Beijing, China
- Jan 2023 Center for Computational and Applied Mathematics Seminar, Purdue University, West Lafayette, IN
- July 2022 2nd Young Topologist Seminar, Beijing Institute of Mathematical Sciences and Applications, Beijing, China
- Mar 2022 AMS Spring Central Sectional Meeting, Special Session on Mathematical Foundation of Data Science in Scientific Computing, Purdue University, West Lafayette, IN
- Mar 2022 AMS Spring Central Sectional Meeting, Special Session on Numerical Linear Algebra, Purdue University, West Lafayette, IN
- Jan 2022 Joint Mathematics Meetings, International Linear Algebra Society Special Session on Matrix Analysis and Applications, Seattle, WA
- Nov 2021 4th Annual Meeting of SIAM Conference Texas-Louisiana Section, South Padre Island, TX
- Apr 2021 Optimization and Data Science Seminar, University of California, San Diego, CA
- Jan 2021 Sanya Workshop on Algebraic Geometry and Machine Learning, Tsinghua Sanya International Mathematics Forum, Sanya, China
- Nov 2020 Algebraic Statistics Online Seminar
- Jul 2020 37th International Conference on Machine Learning
- Dec 2019 International Conference on Data Science, Fudan University, Shanghai, China
- Sep 2019 Seminar, Academy of Mathematics and Systems Science, Chinese Academy of Sciences, Beijing, China
- Sep 2019 AMS Fall Central Sectional Meeting, Special Session on Applications of Algebra and Geometry, University of Wisconsin-Madison, Madison, WI

Services

Organizer

Jun 2025 ILAS 2025 Conference, Minisymposium on *Advances in Matrix Manifold Optimization*, Jun 23–27, 2025

- May 2021 SIAM Conference on Applied Linear Algebra Minisymposium on *Linear Algebra and Differential Geometry*, May 17–21, 2021
- Jun 2019 RTG Summer Lectures on *Numerical Methods in Data Science* and *Deep Neural Networks*, http://www.stat.uchicago.edu/events/rtg/, June 17-21, 2019

Referee Annals of Statistics **Applied Numerical Mathematics** Arnold Mathematical Journal **BIT Numerical Mathematics** Computational Geometry: Theory and Applications Conference on Neural Information Processing Systems Foundations of Computational Mathematics IEEE Journal of Selected Topics in Signal Processing International Conference on Learning Representations International Conference on Machine Learning Journal of Machine Learning Research Journal of Mathematical Physics Journal of Scientific Computing Journal of Symbolic Computation Linear Algebra and its Applications Linear and Multilinear Algebra Mathematics of Operations Research Mathematical Programming (2024 Meritorious Service Award) Numerical Algorithms Numerical Linear Algebra with Applications **Optimization Methods and Software** SIAM Journal on Optimization Transactions on Mathematical Software Vietnam Journal of Mathematics

Teaching

The University of Austin at Texas Spring 2025 MATH 362M Introduction to Stochastic Processes, Instructor Fall 2024 MATH 348 Numerical Analysis, Instructor Spring 2024 MATH 362K Probability, Instructor The University of Chicago Spring 2022 STAT 28000 Optimization, Teaching Assistant Autumn 2021 FINM 33180 Multivariate Data Analysis via Matrix Decompositions, Teaching Assistant Winter 2021 STAT 28000 Optimization, Teaching Assistant Autumn 2020 STAT 30900 Matrix Computations, Teaching Assistant Spring 2020 STAT 31220 Partial Differential Equations, Teaching Assistant Autumn 2019 STAT 30900 Matrix Computations, Teaching Assistant