Changyu Gao

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EDUCATION

University of Wisconsin–Madison Ph.D. Student in Industrial Engineering, Optimization Track

University of Wisconsin–Madison M.S. Student in Computer Science

University of Science and Technology of China B.S., Mathematics and Applied Mathematics (Outstanding Graduate) Madison, WI Sep 2019 – Present Madison, WI

Feb 2021 – Present Hefei, China

Aug 2015 - June 2019

Research Experience

Advisor: Prof. Stephen Wright

Private Federated Learning

Collaborator: Dr. Andrew Lowy, Dr. Xingyu Zhou

- Developed a novel federated learning algorithm with inter-silo record-level differential privacy guarantees, utilizing the phased localization technique.
- $\circ~$ Our algorithm achieves the optimal population excess risk bound for heterogeneous data distributions; previous algorithms only achieve suboptimal bounds.
- $\circ\,$ Significantly improved the communication and gradient complexity over SOTA algorithms.

Differentially Private Optimization for Smooth Nonconvex ERM

- $\circ\,$ Designed differentially private optimization algorithms for finding an approximate second-order stationary point with convergence guarantees.
- Proposed line search, mini-batching, and a two-phase strategy to improve the speed and practicality of the algorithms.
- Implemented the algorithm using Pytorch and demonstrated its performance through experiments.

Optimization Methods for Probabilistic Soft Logic (PSL)

- Implemented and tested HOGWILD! and Frank-Wolfe methods for PSL framework using Java.
- $\circ~$ Executed inference experiments on real-world datasets, validating the practicality of these methods.
- Proved theoretical guarantees for the proposed bilevel formulation of PSL.

Parameter Learning with Derivative-Free Optimization (DFO) Methods

- Implemented the parameter learning procedure for Lorenz96 model using DFO methods in Python.
- $\circ\,$ Performed optimization with uncertainty function values using soft interpolation and Gaussian Process methods.

WORK EXPERIENCE

Research Scientist Intern, Meta

Team: Meta AI (FAIR) – Reality Labs, supervised by Dr. Min Xu

• Adaptive Training for Transformer-based Models:

- $\ast\,$ Contributed to the open source project fairscale. Fixed gradient accumulation bugs.
- * Implemented methods to collect and analyze the gradient statistics during training of the Translation task using the Transformer model. Based on the gradient statistics, designed and implemented an adaptive training method to improve the training efficiency.
- * Our algorithm uses the gradient statistics to dynamically adjust the gradient accumulation steps and the learning rate, achieving the baseline with better efficiency.

Applied Scientist Intern, Amazon	Seattle, WA
Team: Delivery Experience $(DEX) - AI$	$May \; 2021 - Aug \; 2021$

• Mining Inconsistency Issues using Semantic Search Model:

- * Applied the semantic search model to the customer contact data, facilitating inconsistency detection.
- * Collected and refined the queries for semantic search; oversaw the data annotation process.
- * Implemented two fine-tuning schemes of the encoder used in the semantic search model in Tensorflow and thus improved the search model accuracy.
- * Important inconsistency issues discovered were escalated to the corresponding issue owners.

Programming Skills

Languages: Python, SQL, MATLAB, R, C, C++, Java

Frameworks: Pytorch, Tensorflow, JAX, Pandas, Numpy, Scipy

PUBLICATIONS

Changyu Gao, Andrew Lowy, Stephen Wright, Xingyu Zhou. Private Heterogeneous Federated Learning Without a Trusted Server Revisited: Error-Optimal and Communication-Efficient Algorithms for Convex Losses. To appear in **ICML** 2024.

Changyu Gao and Stephen J Wright. Differentially Private Optimization for Smooth Nonconvex ERM arXiv preprint. TPDP 2023 Poster.

Charles Andrew Dickens, **Changyu Gao**, Connor Pryor, Stephen Wright, Lise Getoor. Convex and Bilevel Optimization for Neuro-Symbolic Inference and Learning. To appear in **ICML** 2024 [arXiv].

Hobbies and interests: music, guitar, hiking, tech, society, language, reading, podcasts.

Menlo Park, CA Sep 2022 – Jan 2023