Saeid Hajizadeh

CITIZENSHIP STATUS

U. S. Permanent Resident

CONTACT INFORMATION

851 S. Morgan St.
Department of Department of Mathematics, Statistics,
and Computer Science
University of Illinois at Chicago
Chicago, IL 60607

Email: shajiz2@uic.edu
Phone: (312) 912-5499
Google Scholar : Google Scholar

RESEARCH INTERESTS

Large-scale Minimax Optimization, Nonsmooth Optimization, Machine Learning, and Application of Variational Analysis in Optimization

EDUCATION

The University of Illinois at Chicago, Chicago, IL

PhD, Mathematical Computer Science	2017-2023
Advised by: Haihao (Sean) Lu and Lev Reyzin	

The University of Illinois at Chicago, Chicago, IL

Masters of Science , Electrical and Computer Engineering,	2016

Ferdowsi University of Mashhad, Mashhad, Iran

B.Sc., Electrical Engineering,	2011

- Thesis Topic: *Broadcast Channels in Network Information Theory*
- Advisor: Ghosheh Abed Hodtani

RESEARCH

The University of Chicago, Chicago, IL

Large-scale minimax optimization,	2020-Present

This is a multi-folded project with my advisor, Haihao Lu, in which we try to understand the reach of first-order methods in solving nonconvex-nonconcave minimax problems.

- In the most recent result we have submitted, we proved the convergence of Extra-Gradient Methods to a stationary point of nonconvex-nonconcave objective functions when there is strong interaction between the two adversaries, i.e. the two variables the objective is being minimaxed upon.

- In the project I recently started, we are looking at the question of how one can use first-order methods to efficiently solve linear programming when the scale is huge. In these problems, simplex and interior point method, which are considered in the class of second-order methods, admit storage and computational issues in very large scale. First order primal-dual methods, for instance, admit matrix-vector product as their worst computational block which is efficient even in huge scales. On the other hand, first-order methods are easily distributed across various machines while classical LP methods solve linear systems of equations which are challenging to distribute across various systems and GPUs.

- The other project we are working with is to show convergence of first-order methods for nonconvex-nonconcave minimax problems in the presence of closed convex sets as constraints. This problem can be described as a nonsmooth nonconvex-nonconcave minimax optimization.

The University of Illinois at Chicago, Chicago, IL

Information Theoretical limits of Communication on two-way channels,   2013-2015

Ferdowsi University of Mashhad, Mashhad, Iran

Undergraduate Research Student, Information Theory,   2010-2012

COURSEWORK
- Fundamentals of Deep Learning
- Numerical Optimization
- Convex and Variational Analysis (self-taught; here are my notes)
- Real Analysis
- Probability Theory
- Point-set Topology
- Market Microstructure and Electronic Trading
- Quantitative Methods in Finance
- Ordinary Differential Equations
- Advanced Statistical Theory
- Network Information Theory
- Stochastic Process
- Digital Signal Processing II
- Advanced Digital Communications
- Detection and Estimation Theory

SELF-STUDY COURSEWORK
- Statistical Learning
  - Linear Regression Models with Some Examples in Finance
  - Logistic Regression, Linear Discriminant Analysis (LDA), Quadratic Discriminant Analysis (QDA), and K-Nearest Neighbor (KNN)
  - Non-linear Learning Methods
- Advanced Linear Algebra
  - Linear Algebra brain-teasers I solved

HONORS AND AWARDS
- Researcher of the Year Award, Ferdowsi University of Mashhad,   May 2011
- Travel Award, University of Illinois at Chicago,   Fall 2014
- Travel Award, University of Illinois at Chicago,   Winter 2019
- Travel Award, University of Illinois at Chicago,   Fall 2021
- Travel Award, University of Chicago,   Summer 2022

PUBLICATIONS

S. Hajizadeh, Haihao Lu, and Benjamin Grimmer, ***On the convergence of Proximal-Point Methods for Constrained Nonconvex-Nonconvex Nonsmooth Minimax Problems***, in preparation

S. Hajizadeh, Haihao Lu, and Benjamin Grimmer, ***On the Linear Convergence of Extra-Gradient Methods for Nonconvex-Nonconcave Minimax Problems***, arXiv:2201.06167v1

S. Berenjian, S. Hajizadeh, R. Ebrahimi, ***An Incentive Security Model to Provide Fairness for Peer-to-Peer Networks***, *IEEE Conference on Applications, Information and Network Security*,

19-21 Nov. 2019, Penang, Malaysia.

M. Monemizadeh, H. Fehri, G. Abed Hodtani, S. Hajizadeh *Capacity Bounds and High-SNR Capacity of the Additive Exponential Noise Channel With Additive Exponential Interference*, *Iranian Journal of Electrical and Electronic Engineering*, Aug. 2019.

S. Hajizadeh, N. Devroye *Dependence Balance Outer Bounds for the Discrete Memoryless Two-way Multiple Access Broadcast Channel*, 52nd *Annual Allerton Conference on Communication, Control, and Computing*, Monticello, IL, Oct. 2014.

S. Hajizadeh, M. Monemizadeh, and E. Bahmani *State-dependendent Z Channels*, 48th *Annual Conference on Information Sciences and Systems (CISS)*, Princeton University, March 19-21, 2014. More complete version available at ArXiv.

S. Hajizadeh, G. A. Hodtani *Three-receiver Broadcast Channels with Side Information*, *IEEE Int. Symp. on Inf. Theory*, Boston, MA, July 2012.

S. Hajizadeh, G. A. Hodtani *Asymmetric Broadcast Channels*, 50th *annual Allerton Conference on Communications, Control, and Computing*, Monticello, IL, Oct. 2012.

S. Hajizadeh, M. Monemizadeh, G. A. Hodtani *A Coding Theorem for the Discrete Mem- oryless Compound Multiple Access Channels with Common Message and Generalized Feedback*, 50th *annual Allerton Conference on Communications, Control, and Computing*, Monticello, IL, Oct. 2012.

M. Momenizadeh, S. Hajizadeh, G. A. Hodtani S. A. Seyedin *Compound Multiple Access channel with Common Message and Intersymbol Interference*, *International Symposium on Telecommunications (IST)*, Tehran, Iran, 2012.

M. Momenizadeh, S. Hajizadeh, G. A. Hodtani *Capacity Bounds for Exponentially Dirty Paper*, submitted to *IEEE Wireless Communications Letters*, available online at ArXiv.

S. Hajizadeh *Broadcast Channels*, *B.Sc. Thesis*, September 2011, Ferdowsi University of Mashhad, Mashhad, Iran.

COMPUTER SKILLS	• Julia
	• Python
	• Matlab
	• R
	• C++ (less proficient)
HOBBIES AND PASTIME	• Listening to the U.S. Supreme Court Oral Arguments
	• Reading about Antitrust Law
	• Reading History (of U.S. Supreme Court and Japan, in particular)
	• Listening to Podcasts ("The Zach Lowe" and "We The People" are my favorites)
	• Watching Basketball
	• Camping
	• Cooking