# Gautam Goel

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# Research Interests

I am broadly interested in machine learning, optimization, and analysis of algorithms, especially 1) online learning and online decision making; 2) integrating machine learning with dynamics and control; 3) beyond-worst-case analysis of algorithms, and 4) randomized algorithms.

#### Education

**Caltech** 2015 - 2021 (expected)

Ph.D. in Computing and Mathematical Sciences (CMS)

Georgia Tech 2011 - 2015

Bachelor of Science in Applied Mathematics

Awards

Amazon AI Fellowship 2018

National Science Foundation Graduate Research Fellowship 2015

Georgia Tech School of Mathematics Outstanding Junior Award 2014

Goldwater Scholarship 2013

## **Preprints**

Gautam Goel and Babak Hassibi (2020). The Power of Linear Controllers in LQR Control. Under consideration at COLT 2020.

## Conference Publications

Yiheng Lin, Gautam Goel, and Adam Wierman (2020). Online Optimization with Predictions and Non-convex Losses. Accepted at Sigmetrics 2020.

Gautam Goel, Yiheng Lin, Haoyuan Sun, and Adam Wierman (2019). Beyond Online Balanced Descent: An Optimal Algorithm for Smoothed Online Optimization. **Accepted at NeurIPS 2019 with spotlight** (top 2.5% of submissions).

Gautam Goel and Adam Wierman (2019). An Online Algorithm for Smoothed Regression and LQR Control. Appeared in AISTATS 2019. Extended abstract appeared at Mathematical Aspects of Performance Modelling (MAMA) workshop at Sigmetrics 2019, and also at Real-world Sequential Decision Making Workshop at ICML 2019.

Niangjun Chen, Gautam Goel and Adam Wierman (2018). Smoothed Online Convex Optimization in High Dimensions. Appeared in COLT 2018. Extended abstract appeared at Mathematical Aspects of Performance Modelling (MAMA) workshop at Sigmetrics 2018.

Gautam Goel, Niangjun Chen and Adam Wierman (2017). Thinking Fast and Slow: Optimization Decomposition Across Timescales. Appeared in CDC 2017. Extended abstract appeared at Mathematical Aspects of Performance Modelling (MAMA) workshop at Sigmetrics 2017.

### **Invited Talks**

Conference on Information Sciences and Systems (CISS) 2019 at Johns Hopkins University. Session on Online Optimization Learning: Theory Applications.

Applied Probablity Society (APS) 2018 at Northwestern University. Session on Smart Grid.

## Teaching Experience

Head TA for CS 165, Foundations of Machine Learning and Statistical Inference (Taught Winter 2018 by Anima Anandkumar). Responsibilities included creating homework assignments

and projects, helping create lecture slides, holding recitations on related material, and teaching students during weekly office hours.

TA for ACM 104, Applied Linear Algebra (Taught Fall 2017 by Konstantin Zuev). Responsibilities included grading and teaching students during weekly office hours.

# Student Mentoring

Yiheng Lin (B.S. Student from Tsinghua University). Worked with Yiheng on a research project that led to a paper on online learning which appeared at NeurIPS 2019. A subsequent project led to a paper at Sigmetrics 2020.

Haoyuan Sun (B.S. Student from Caltech). Worked with Haoyuan on a research project that led to a paper on online learning which appeared at NeurIPS 2019.