Luca Nenna

Personal

Born on September, 18, 1988 in Brescia.

Information 1

Italian and French citizen https://lucanenna.github.io

Laboratoire de Mathématiques d'Orsay Bâtiment 307 Faculté des Sciences d'Orsay Université Paris-Saclay

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RESEARCH INTERESTS Optimal Transport, Calculus of Variations, Numerical Analysis, Mathematical Physics, Mathematical Economics.

CURRENT POSITION

Septembre 2018-now

- Maître de conférences at Université Paris-Saclay (LMO) .
- January 2023- June 2023 on leave (délégation) at Inria-Paris (Matherials team).
- January 2024- June 2024 on leave (délégation) at Inria-Paris (Matherials team).
- January 2024-now member of the Inria-Saclay and LMO team ParMa.

September 2017-August 2018

• Post-doc (CNRS) under the supervision of Mathieu Lewin.

October 2016-August 2017,

• Ater at Université Paris-Dauphine, Paris.

EDUCATION

University Paris-Saclay, Paris, France

H.D.R., Mathematics, 6th March 2024

- Thesis: On some generalisation of Optimal Transport problem
- Referees: Prof. Y. Bernier (CNRS and U. Paris-Saclay), Prof. G. Peyré (CNRS and ENS Paris) and Prof. Y.-H. Kim (UBC)
- Dissertation committee: Y. Brenier, G. Peyré, Y.-H. Kim, J. Delon, J.-M. Mirebeau and S. Rota-Nodari.

Université Paris-Dauphine and I.N.R.I.A., Paris, France

Ph.D., Mathematics, 5th December 2016

- Thesis: Numerical methods for Multi-Marginal Optimal Transportation
- Advisors: Jean-David Benamou and Guillaume Carlier
- Referees: Prof. Alfred Galichon (NYU) and Prof. Dejan Slepčev (CMU)
- Dissertation committee: J-D. Benamou, G. Carlier, Y. Brenier, M. Lewin, C. Léonard, V. Ehrlacher and D. Slepčev.

Politecnico di Milano, Milan, Italy

Master Degree in Mathematical Engineering (110/110), April 2013

- Thesis Topic: Finite element discretization for large eddy simulation of turbulent flows
- Advisor: Lorenzo Valdettaro

Bachelor in Mathematical Engineering, September 2010

- (Reading course) Topic: Tornadogenesis
- Advisor: Paolo Biscari

PUBLICATIONS

- Benamou, Jean-David and Carlier, Guillaume and Cuturi, Marco and Nenna, Luca and Peyré, Gabriel, Iterative bregman projections for regularized transportation problems, SIAM Journal on Scientific Computing, 37, 2, A1111—A1138, 2015, Society for Industrial and Applied Mathematics.
- 2. Benamou JD., Carlier G., **Nenna L.** (2016) A Numerical Method to Solve Multi-Marginal Optimal Transport Problems with Coulomb Cost. In: Glowinski R., Osher S., Yin W. (eds) Splitting Methods in Communication, Imaging, Science, and Engineering. Scientific Computation. Springer, Cham.
- Di Marino, S., Gerolin, A., Nenna, L. (2017).
 Optimal transportation theory with repulsive costs. Topological Optimization and Optimal Transport (pp. 204-256).
 Berlin, Boston: De Gruyter. Retrieved 30 Jan. 2018, from https://www.degruyter.com/view/books/9783110430417/9783110430417-010/9783110430417-010.xml

4. Blanchet, A., Carlier, G., Nenna, L. Vietnam J. Math. (2018) 46: 15. https://doi.org/10.1007/s10

- 017-0255-x
- M. Seidl, S. Di Marino, A. Gerolin, L. Nenna, K. Giesbertz, P. Gori-Giorgi, The strictly-correlated electron functional for spherically symmetric systems revisited, jhal-01469822;, to appear on Physical Review A.
- JD Benamou, G. Carlier, L. Nenna, Generalized incompressible flows, multimarginal transport and Sinkhorn algorithm, Numerische Mathematik 142 (1), 33-54, 2019.
- JD Benamou, G. Carlier, S. Di Marino, L. Nenna, Quadratic Mean Field Games and Entropic Minimization, Mathematical Models and Methods in Applied Sciences 29 (08), 1553-1583, 2019.
- 8. L. Nenna and B. Pass, Variational problems involving unequal dimensional optimal transport, Journal de Mathématiques Pures et Appliquées, 2020.
- 9. L. Nenna and B. Pass, Transport type metrics on the space of probability measures involving singular base measures, Applied Mathematics and Optimization, 2022.
- S. Di Marino, M. Lewin, L. Nenna, Grand Canonical Optimal Transport, submitted, 2022.
- L. Nenna, B. Pass, A note on Cournot-Nash equilibria and unequal dimension, in Optimal Transport Statistics for Economics and Related Topics. Vol. 483. Studies in Systems, Decision and Control, 2023.
- 12. H. Ennaji, Q. Mérigot, L. Nenna, B. Pass, Robust risk management via multimarginal optimal transport, to appear in Journal of Optimisation and Applications, 2022.
- 13. L. Nenna, B. Pass, An ODE characterisation of multi-marginal optimal transport for pair-wise cost, submitted, 2022.
- 14. S. Di Marino, A. Gerolin, **L. Nenna**, *Universal diagonal estimates for minimizers* of the Levy-Lieb functional, in Letters in Mathematical Physics , 2023.
- V. Ehrlacher, L. Nenna, A sparse approximation of the Lieb functional with moment constraints, submitted, 2023.
- 16. **L. Nenna**, P. Pegon, Convergence rate of entropy-regularized multi-marginal optimal transport costs, to appear in Canadian Journal of Mathematics, 2023.

Papers in Preparation

- 1. J.B. Casteras, L. Monsaingeon, L. Nenna, Large Deviation Principle and Gamma-convergence for the Sticky-Schödinger problem.
- 2. V. Ehrlacher, L. Nenna, A numerical method for moments constraint Lieb functional.
- 3. V. Ehrlacher, **L. Nenna**, Reduced-order modeling for parametrized optimal transport problems.
- 4. L. De Pascale, L. Nenna, Variational multi-populations mean field games.
- M. Seidl, S. Di Marino, A. Gerolin, L. Nenna, K. Giesbertz, P. Gori-Giorgi, The strictly-correlated electron functional for spherically symmetric systems revisited II: SGS CONJECTURE.

PRESENTATIONS Talks and Poster

- 4th Italian Meeting on Probability and Mathematical Statistics, Rome, June 2024.
- EMC2 seminar, Sorbonne university, February 2024.
- Kick-off meeting ANR SOCOT, January 2024.
- ANEDP seminar, Université de Nice, January 2024.
- Numerical methods for optimal transport problems, mean field games and multiagent dynamics, Universidad Federico Santa María, Valparaiso, Chile, January 2024.
- PGMO days, EDF Lab, Palaiseau, November 2023.
- Numerical Analysis seminar, U. de Lille, October 2023.
- Summer school on Optimal Transport, TU Dortmund, Dortmund, September 2023.
- Computational Optimal Transport, FOCM23, Paris, June 2023.
- Emerging topics in applied optimal transport, ETH, Zürich, June 2023.
- Optimization and control in Burgundy, U. de Bourgogne, May 2023.
- GFM seminar, University of Lisbon, Lisbon, April 2023.
- Journée transport optimal, U. of Évry, Évry, February 2023.
- interpolations of Measures, Lagrange center, Paris, January 2023.
- PGMO days, EDF Lab, Palaiseau, November 2022.
- SAMM seminar, Paris, U. Paris 1 Panthéon-Sorbonne, October 2022.
- Numerical Analysis and PDE seminar, Orsay, October 2022.
- Analysis Seminar, Durham, January 2022.
- Lab Seminar, Mulhouse (UHA), December 2021.
- Schrödinger Problem and Mean-field PDE Systems: Computational and Theoretical Advances, CIRM, November 2021
- Seminar CalVa, University of Paris, Paris, October 2021.
- Schrödinger's problem and Optimal Transport, Lisbon, September 2021.
- Entropic Optimal Transport, Banff, June 2021.
- Seminar at School of Applied Mathematics, FGV, Rio, December 2020.
- Analysis Seminar at TUM, Munich, July 2020.
- FGS'19, Nice, September 2019.
- People in Optimal Transportation and Applications, Cortona, June 2019.
- SPO seminar, IHP, Paris, April 2019.
- Optimal Transport tools in Density Functional Theory, BIRS, Banff, February 2019.
- MokaMeeting. Inria-Paris January 2019.
- From Stochastic Geometric Mechanics to Mass Transportation problems, University of Lisbon, Lisbon, 3 septembre 2018.
- Seminar CalVa, University Paris-Sud, Orsay, 26 mars 2018.
- Session on Mean Field Games, PgmoDays, Paris, 14 November 2017.
- Mean Field Games, IPAM (UCLA), Los Angeles, 29 August 2017.
- Seminar of Applied Mathematics, University of Alberta, Edmonton, 21 July 2017.

- Optimal Transport meets Density Functional Theory, University of Jyväskylä, Jyväskylä, 1-7 June 2017.
- Optimal Transport and PDEs, GSSI, L'Aguila, 6-7 April 2017.
- Numerical Analysis Seminar, CERMICS, École des Ponts, Paris, 17 November 2016.
- MAD-Stat Seminar, Toulouse School of Economics, Toulouse, 3 November 2016.
- Computational Optimal Transportation, CRM, Montréal, July 2016.
- Smai-MODE congress, ENSEEIHT, Toulouse, March 2016.
- Numerical Analysis and PDEs seminar, Université Paris Sud-Orsay, Orsay, February
- Ceremade Young Researchers seminar, Université Paris-Dauphine, Paris, February
- Workshop Optimal Transport: Aspects Numériques et Applications, IMB, Bordeaux, October 2015.
- Young Researchers Summer School, Raveau, September 2015.
- Mini-workshop: DFT and optimal transport with Coulomb cost, VU university, Amsterdam, August 2015.
- SMAI congress, poster "OPTIMAL TRANSPORT AND DENSITY FUNCTIONAL THEORY", Les Karellis, June 2015.
- Matinée des doctorants, Université Paris-Dauphine, Paris, May 2015.
- Inria's Junior Seminar, I.N.R.I.A., Rocquencourt, March 2015
- Optimal Transport in the Applied Sciences, Ricam (JKU), Linz, December 2014.
- MokAlien 1st Meeting, McGill University, Montreal, October 2014.
- Numerical Optimal Transport, Université Paris-Dauphine, Paris, September 2014.

RESEARCH VISITS

- University of Lisbon, Lisbon, 21/06-30/06 2023 (collaborator: Leonard Monsaigeon).
- University of Lisbon, Lisbon, 16/04-23/04 2023 (collaborator: Leonard Monsaigeon).
- University of Alberta, Edmonton, 01/07-17/07 2022 (collaborator: Brendan Pass).
- University of Alberta, Edmonton, 24/08-08/09 2019 (collaborator: Brendan Pass).
- University of Alberta, Edmonton, 05/07-15/07 2018 (collaborator: Brendan Pass).
- University of Alberta, Edmonton, 09/07-30/07 2017 (collaborator: Brendan Pass).
- $\bullet\,$ MFO, Oberwolfach , 22/01 04/02 2017, "Research in Pairs" program with Simone Di Marino and Augusto Gerolin.

Ph.D. Students

• Adrien Cancés (co-supervised with Quentin Mérigot), 2022-ongoing.

MASTER STUDENTS • Malkiel Riveline (2023 M1), Médard Govoeyi (2023 M2), Thibault Caillet (2021 M2), Amine Souiri (2021 M1), Timothe Morval (2021 M1), Jouris Ploux (2021 M2), Jordan Barthoumieu (2020 M2 Agreg), Roméo Leylekian (2020 M1), Celian Charleau (2020 M1) .

AWARDS AND FUNDING

- Young Research prize 2017 (Fondation Paris Dauphine and Accuracy).
- PEDR 2020-2024
- PEPS CNRS (2021), 5k €
- PEPS CNRS (2022), 5.5k €
- PGMO (2022-2023), 6k €
- PGMO (2023-2024), 7k €
- H-code Paris-Saclay (2022-2023), 7.72k €
- H-code Paris-Saclay (2023-2024), 12k €
- ANR GOTA (2023-2027), 253k €

OTHER ACTIVITIES Article reviewing for: Journal Of Optimization Theory and Applications, SIAM Journal on Mathematical Analysis, Mathematics of Operations Research, Journal of Global Optimization, SIAM Journal on Scientific Computing, ESAIM: Mathematical Modelling and Numerical Analysis, M3AS, etc.

Ph.D. committee:

• Rafaël Coyaud (2020), Xavier Bacon (2022).

Administratives responsibilities:

- Elected member of SMAI-MODE board (2021-2024);
- Erasmus co-coordinator at the Department of mathematics of Paris-Saclay University;
- Member of a maître de conférences hiring committee at LMO.

Organisation of Seminars, Workshop, etc:

- Optimal Transport session at PGMO days, November 2023.
- GdT Transport Optimal-EDP-Machine Learning, since September 2021 (with Quentin Mérigot).
- Journées ANR MAGA, Orsay, November 2019 (with Lenaic Chizat).
- Optimal Transport tools in Density Functional Theory, BIRS, Banff, February 2019 (with Mathieu Lewin, Paola Gori-Giorgi and Brendan Pass).

TEACHING EXPERIENCE

Université Paris-Saclay

A.Y. 2023–24

- Optimization (M1- Math I.A. CM+TD+TP);
- Introduction to Optimization (M2 CM+TD+TP);
- Introduction to Numerical Analysis for PDE (M2 CM+TD+TP);
- Optimization (M2 MSV CM);

Université Paris-Saclay

A.Y. 2022–23

- Numerical Analysis for EDO (3rd year CM);
- Optimization (M1- Math I.A. CM+TD+TP);
- Introduction to Optimization (M2 CM+TD+TP);

Université Paris-Saclay

A.Y. 2021–22

- Numerical Analysis for EDO (3rd year CM);
- Optimization (3rd year TD+TP);
- Optimization (M1-Ensta TD+TP);
- Optimization (M1-MA CM+TD+TP);
- Numerical Analysis for PDE (M1-MFA CM+TD+TP);
- Optimal Transport (M2-Optimization CM);

Université Paris-Saclay

A.Y. 2020–21

- Numerical Analysis for EDO (3rd year CM+TD+TP);
- Optimization (3rd year TD+TP);
- Optimization (M1-Ensta TD+TP);
- Optimization (M1-MA CM+TD+TP);
- Numerical Analysis for PDE (M1-MFA CM+TD+TP);
- Optimal Transport (M2-Optimization CM);

Université Paris-Sud

A.Y. 2019–20

- Numerical Analysis for EDO (3rd year TD+TP);
- Optimization (3rd year TD+TP);
- Optimization (M1-Ensta TD+TP);
- Optimization (M1-MA CM+TD+TP);
- Numerical Analysis for PDE (M1-MFA TD+TP);
- Optimal Transport (M2-Optimization);

Université Paris-Sud

A.Y. 2018–19

• Numerical Analysis for EDO (3rd year CM+TD+TP);

- Optimization (3rd year TD+TP);
- Optimization (M1-Ensta TD+TP);
- Optimization (M1-MA CM+TD+TP);
- Numerical Analysis (M1-MFA TD+TP);

Teaching Assistant (Université Paris-Dauphine)

- Calculus II (1st year);
- Calculus III (2nd year);
- Numerical Analysis (2nd year);

Teaching Assistant (Université Paris-Dauphine)

- Numerical Analysis (2nd year);
- Numerical Analysis: Optimization (3rd year)

Teaching Assistant (Université Paris-Dauphine)

• Numerical Analysis (2nd year);

• Numerical Analysis: Optimization (3rd year)

A.Y. 2016-17

2nd semester 2015-16

 $2nd\ semester\ 2014–15$

Computer Programming: HARDWARE AND

SOFTWARE SKILLS • C, C++, MATLAB, Maple, FreeFem++, Julia, Python.

Languages

- Italian (Mother Tongue);
- English (Fluent);
- French (Fluent).