Raghav Somani

First year Ph.D. student at Paul G. Allen School of Computer Science & Engineering University of Washington Advisors: Prof. Sewoong Oh

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Research Interests

I seek to solve theoretical machine learning problems using ideas from optimization, high dimensional probability and statistics.

Machine Learning, Large Scale Optimization, High Dimensional Probability Major Interests Others Random Matrix theory, Learning Theory, Applied Mathematics

EDUCATION

• University of Washington

Ph.D. in Computer Science and Engineering Advisor: Prof. Sewoong Oh

Sept'19 - Present

• Indian Institute of Technology Guwahati

Bachelor of Technology in Mathematics and Computing

July'13 - June'17

GPA: 9.10/10 (9.30/10 in major courses)

Work Experience

• University of Washington - Graduate Research Assistant

Sept'19 - Present

Advisor: Prof. Sewoong Oh Machine Learning Lab

• Microsoft Research India - Research Fellow

July'17 - July'19

Advisors: Dr. Praneeth Netrapalli & Dr. Prateek Jain

Project group - Provable Non-convex Optimization for Machine Learning Problems

• Microsoft Research India - Research Intern

May'16 - July'16

Advisor: Dr. Sreangsu Acharyya

Project - Recommendation systems

• CAFRAL, Reserve Bank of India - Summer Research Intern

June'15 - July'15

Advisor: Prof. Nagpurnanand R. Prabhala

Project - Modeling 'Economic Policy Uncertainty Index' for India

PUBLICATIONS

- 1. A. Panigrahi, R. Somani, N. Goyal & P. Netrapalli. Non-Gaussianity of Stochastic Gradient Noise. In Science meets Engineering of Deep Learning (SEDL) workshop at Neural Information Processing Systems (NeurIPS), Vancouver, Canada, December 2019. arXiv
- 2. R. Somani, C. Gupta, P. Jain & P. Netrapalli. Support Recovery for Orthogonal Matching Pursuit: Upper and Lower bounds. In Advances in Neural Information Processing Systems (NeurIPS), Montréal, Canada, December 2018. Spotlight Presentation (168/4856 submissions). paper
- 3. R. Somani, G. Hiranandani, O. Koyejo & S. Acharyya. Clustered Monotone Transforms for Rating Factorization. In Proceedings of the 12th ACM International Conference on Web Search and Data Mining (WSDM), Melbourne, Australia, February 2019 (84/511 submissions). [arXiv]

RESEARCH PROJECTS

Optimization and Generalization in Deep Neural Networks

July'18 - Sept'19

Advisors: Dr. Prateek Jain, Dr. Praneeth Netrapalli & Dr. Navin Goyal, Microsoft Research

- Understanding the dependence of batch-size (stochasticity), over-parameterization, and optimization on the generalization properties of a variety of neural networks on real world data distributions for classification tasks.
- Analyzing the dependence of support separation, number of hidden neurons, ambient dimension of data distribution, number of training points on optimization and generalization of neural networks.

Sparse Regression and Optimal Bounds for Orthogonal Matching Pursuit (OMP) Sept'17 - June'18 Advisors: Dr. Prateek Jain & Dr. Praneeth Netrapalli, Microsoft Research [Project page]

- Analyzed Accelerated IHT, trying to strengthen Jain et al.'s results for better support expansion and generalization.
- Analyzed OMP for the Sparse Linear Regression problem under Restricted Strong Convexity (RSC) assumptions obtaining its support recovery and generalization guarantees. Also provide tight lower bounds for OMP. Our results are the first such matching upper and lower bounds (up to log factors) for *any* Sparse Regression algorithm under RSC assumption.
- The work on OMP got accepted for **Spotlight** paper presentation at **NeurIPS'18**. [Spotlight video]

Clustered Monotone Transforms for Rating Factorization (CMTRF)

May'16 - Aug'18 [arXiv]

Advisors: Dr. Sreangsu Acharyya (MSR India) & Prof. Oluwasanmi Koyejo (UIUC)

• Implemented and analyzed CMTRF for recommendation systems which performs regression under shared low-rank structure up to unknown monotonic transforms for a better fit. CMTRF recovers a unique solution under mild conditions and also outperforms other state-of-the-art baselines on 7 real-world and 2 synthetic datasets.

• The work got accepted for oral presentation at WSDM'19.

Approaches of Building Recommendation Systems

Advisor: Prof. Arabin K. Dey, Bachelor Thesis Project, IIT Guwahati

Aug' 16 - Apr' 17
[Thesis Report]

- Worked on order preserving Regularized Matrix factorization. Used the Empirical Bayes framework to tune hyper parameters for priors used in the Bayesian setup of collaborative filtering.
- Implemented a content similarity based recommendation system by using k-Nearest Neighbors over the dominant eigenspace of the user and item features extracted via matrix factorization.
- Used Auto-encoders, Restricted Boltzman Machines and Deep Belief Networks for feature extraction from various data domains like rating matrices, images and text to build similarity based recommendation systems.

Relevant Courses and Electives

Machine Learning Learning from Data: Caltech (MOOC), Statistical Learning (MOOC)

Optimization Optimization, Convex Optimization: Stanford (MOOC)

ProbabilityProbability and Random Processes, Advanced Probability, Monte Carlo SimulationsStatisticsAdvanced Statistical Algorithms, Statistical Methods and Time Series AnalysisComputer ScienceDesign and Analysis of Algorithms, Discrete Mathematics, Theory of Computation

Others Linear Algebra, Calculus, Real and Complex Analysis, Stochastic Calculus,

Matrix Computation, Scientific Computation, Mordern Algebra

SCHOLASTIC ACHIEVEMENTS

2013 Among top 1.7% of all selected candidates (126,000+) in JEE-Advanced.

2013 Among top 0.5% of all candidates (1,400,000+) in JEE-Mains.

2013 Among top 0.15% of all candidates (150,000+) in WBJEE.

References

- 1. Dr. Praneeth Netrapalli, Senior Researcher, Microsoft Research Lab India
- 2. Dr. Prateek Jain, Senior Principal Researcher, Microsoft Research Lab India
- 3. Dr. Sreangsu Acharyya, Senior Applied Scientist, Microsoft Research Lab India