## Raghav Somani

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

☐ June 16, 2021
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#### RESEARCH INTERESTS

I seek to understand machine learning problems with the help of mathematical optimization and probability theory.

Research Interests Machine Lea Other Learning Interests Geometry an

Machine Learning, Large Scale Optimization, Probability theory Geometry and Analysis, Pure Mathematics

#### **EDUCATION**

• University of Washington

Ph.D. in Computer Science and Engineering

Sept '19 - Present

Advisor: Prof. Sewoong Oh

GPA: 3.88/4

• 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

• 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

## SELECTED PUBLICATIONS

## Conference Publications

1. Robust Meta-learning for Mixed Linear Regression with Small Batches

paper

W. Kong, R. Somani, S. M. Kakade, and S. Oh.

Advances in Neural Information Processing Systems (NeurIPS), December 2020.

2. Meta-learning for mixed linear regression

paper

W. Kong, R. Somani, Z. Song, S. M. Kakade, and S. Oh.

International Conference on Machine Learning (ICML), July 2020.

3. Support Recovery for Orthogonal Matching Pursuit: Upper and Lower bounds.

[paper]

R. Somani\*, C. Gupta\*, P. Jain, and P. Netrapalli.

Advances in Neural Information Processing Systems (NeurIPS), Montréal, Canada, December 2018. Spotlight.

4. Clustered Monotone Transforms for Rating Factorization

paper

R. Somani\*, G. Hiranandani\*, O. Koyejo, and S. Acharyya.

ACM International Conference on Web Search and Data Mining (WSDM), Melbourne, Australia, February 2019.

## **Workshop Publications**

1. Non-Gaussianity of Stochastic Gradient Noise

[arXiv]

A. Panigrahi, R. Somani, N. Goyal, and P. Netrapalli.

SEDL workshop, Neural Information Processing Systems (NeurIPS), Vancouver, Canada, December 2019.

\* - equal contribution

Please visit (dblp) or (Google Scholar) for the list of all research articles.

## RESEARCH PROJECTS

#### Multi-layer large width Neural Networks

May '21 - Present

Advisors: Prof. Sewoong Oh & Prof. Soumik Pal, University of Washington

• Analytically understanding the limiting continuous as well as discrete training dynamics of arbitrary neural networks using the lens of limiting random graph theory, optimal transport and algebra.

## Robustness and Meta Learning for Mixed Linear Regression (MLR)

Nov '19 - Mar '21

Advisors: Prof. Sewoong Oh & Dr. Weihao Kong, University of Washington

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- Analyzed conditions under which abundant tasks with small data can compensate for lack of tasks with large data in the context of MLR.
- Tightened the conditions for the above exchange using the sum-of-squares method. Worked on making the subspace estimation step robust for MLR. [arXiv]
- Looked into Robust Subspace estimation for mixture distributions under the batch setting.
- ★ Works on Meta Learning and Robust Meta Learning with small batches got accepted at ICML '20 and NeurIPS '20 respectively. [video 1, video 2]

## Optimization and Generalization in Deep Neural Networks

July '18 - Sept '19

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

[Page 1, Page 2]

- 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.
- ★ A work on distributional characterization of SGD got accepted at the workshop SEDL '19 at NeurIPS '19. [arXiv]

# Sparse Regression and Optimal Bounds for Orthogonal Matching Pursuit (OMP) Sept '17 - June '18 Advisors: Dr. Prateek Jain & Dr. Praneeth Netrapalli, Microsoft Research [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.
- ★ Accepted for a **Spotlight** paper presentation at **NeurIPS** '18.

[paper, spotlight video]

#### Clustered Monotone Transforms for Rating Factorization (CMTRF)

May '16 - Aug '18

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

[Page]

- Implemented and analyzed CMTRF for recommendation systems which performs regression under shared low-rank structure up to unknown monotonic transforms. 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.
- ★ Accepted for an oral presentation at WSDM '19.

[arXiv]

## Relevant Courses

Machine Learning Optimization Probability Computer Science Mathematics Machine Learning, Learning from Data (Caltech MOOC), Statistical Learning (MOOC) Theory of Optimization, Variational Analysis, Convex Optimization (Stanford MOOC) Advanced Probability, Probability & Random Processes, Monte Carlo Simulations Design and Analysis of Algorithms, Randomized Algorithms, Discrete Mathematics Linear Algebra, Real & Complex Analysis, Stochastic Calculus, Modern Algebra, Matrix Computation, Scientific Computation

## Professional Responsibilities

- 1. Reviewing: NeurIPS '20, ICML '21.
- 2. Teaching Assistant: CSE 446/546 Spring '21.

## SCHOLASTIC ACHIEVEMENTS

- 2013 Among top 1.7% of all selected candidates (126,000+) in JEE-Advanced (IIT-JEE).
- 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. Prof. Sewoong Oh, Associate Professor, University of Washington
- 2. Dr. Praneeth Netrapalli, Research Scientist, Google Research, India
- 3. Dr. Prateek Jain, Sr. Staff Research Scientist, Google Research, India