

# Raghav Somani

Ph.D. candidate at

Paul G. Allen School of Computer Science & Engineering

University of Washington

Advisor: Prof. Sewoong Oh

📅 August 21, 2023

✉️ [raghavs@cs.washington.edu](mailto:raghavs@cs.washington.edu)

✉️ [raghavsomani1995@gmail.com](mailto:raghavsomani1995@gmail.com)

🏠 [raghavsomani.github.io](https://github.com/raghavsomani)

---

## RESEARCH INTERESTS

I am interested in machine learning and optimization broadly. Particularly in characterizing fundamental quantities, phenomena, and general laws that arise due to scale.

**Research Interests** Machine Learning, Large-scale Optimization, Probability theory

**Learning Interests** Geometry and Analysis, Pure Mathematics, Quantitative Finance

---

## EDUCATION

- **University of Washington**

Ph.D. in Computer Science and Engineering

Sept '19 - Present

Advisor: Prof. Sewoong Oh

GPA: 3.90\*/4

- **University of Washington**

M.S. in Computer Science and Engineering

March '22

Supervisor: Prof. Sewoong Oh

GPA: 3.90/4

- **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 EXPERIENCES

- **D. E. Shaw & Co. - Quantitative Analyst Ph.D. Intern**

June '23 - Aug '23

Manager: Dr. Austin Benson

Group - Systematic Equities

- **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

### Preprints

1. Path convergence of Markov chains on large graphs

[arXiv]

S. Athreya, S. Pal, R. Somani, and R. Tripathi<sup>#</sup>.

2. Stochastic optimization on matrices and a graphon McKean-Vlasov limit

[arXiv]

Z. Harchaoui, S. Oh, S. Pal, R. Somani, and R. Tripathi<sup>#</sup>.

Under review.

## Journal Publications

1. **Gradient flows on graphons: existence, convergence, continuity equations** [\[paper\]](#)  
S. Oh, S. Pal, **R. Somani**, and R. Tripathi<sup>#</sup>.  
*Journal of Theoretical Probability*

## 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**<sup>\*</sup>, C. Gupta<sup>\*</sup>, 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**<sup>\*</sup>, G. Hiranandani<sup>\*</sup>, O. Koyejo, and S. Acharyya.  
*ACM International Conference on Web Search and Data Mining (WSDM)*, Melbourne, Australia, February 2019.

## Workshop Publications

1. **Gradient flows on graphons: existence, convergence, continuity equations**  
S. Oh, S. Pal, **R. Somani**, and R. Tripathi<sup>#</sup>.  
*OTML* workshop, *Neural Information Processing Systems (NeurIPS)*, December 2021.
2. **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.

<sup>\*</sup> - equal contribution, <sup>#</sup> - alphabetical ordering

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

---

## RESEARCH PROJECTS

**Scaling laws of optimization algorithms for Deep Learning** May '21 - Present  
Advisors: *Prof. Sewoong Oh, Prof. Soumik Pal & Prof. Zaid Harchaoui*, University of Washington [\[Page\]](#)

- Neural Networks are large computational graphs with edge weights and permutation symmetries. We develop a theory for gradient flows on limits of such graphs that are called *graphons*, and show that Euclidean gradient flows on finite graphs converge to gradient flows on graphons. [\[paper, arXiv\]](#)
- We characterize scaling limits of first-order stochastic optimization algorithms on such graphs. Using graph limit theory, mean-field theory, and our developed calculus on graphons, we characterize the scaling limit as a graphon McKean-Vlasov SDEs and derive the propagation of chaos phenomenon. [\[arXiv\]](#)
- Measure-valued graphons are the most refined analytical limits of large weighted graphs. First order stochastic optimization algorithms, as well as a Monte Carlo Markov Chain (MCMC) algorithm (zeroth order), are shown to exhibit scaling limits that can be described using *measure-valued graphon* McKean-Vlasov SDEs. Interestingly, we again recover gradient flows on graphons as the scaling limit under the asymptotic zero diffusion noise limit. [\[arXiv\]](#)
- This is an attempt to generalize the Wasserstein calculus to higher-order exchangeable structures.

**Robustness and Meta Learning for Mixed Linear Regression (MLR)** Nov '19 - Mar '21  
Advisors: *Prof. Sewoong Oh & Dr. Weihao Kong*, University of Washington [\[Page\]](#)

- Analyzed conditions under which abundant tasks with small data can compensate for lack of tasks with large data in the context of MLR. [\[arXiv\]](#)
- Tightened conditions using the sum-of-squares method. Worked on the robust subspace estimation. [\[arXiv\]](#)
- Looked into Robust Subspace estimation for mixture distributions under the batch setting.
- ★ Works got accepted at **ICML '20 & 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 shallow 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 benchmark and 2 synthetic datasets.
- ★ Accepted for an oral presentation at **WSDM '19**. [[arXiv](#)]

---

## SELECTED TALKS

- Scaling limits of graph dynamics
  1. Kantorovich Initiative retreat 2023 May '23
- Scaling limits of SGD over large networks
  1. Paul G. Allen School of Computer Science and Engineering @ University of Washington May '23
  2. Department of Computer Science and Engineering @ Indian Institute of Technology Bombay Jan '23
  3. School of Technology and Computer Science @ Tata Institute of Fundamental Research Jan '23
  4. System and Control Engineering department @ Indian Institute of Technology Bombay Jan '23
  5. Google India Research Lab Jan '23
  6. Institute for Foundations of Data Science Nov '22
  7. Machine Learning Foundations seminar @ Microsoft Research Redmond Sept '22
  8. Scaling Laws for Deep Learning Micro-workshop @ University of Washington, CSE Aug '22
- Gradient flows on Graphons @ Kantorovich Initiative retreat 2022 March '22
- Sparse Regression and Optimal Bounds for Orthogonal Matching Pursuit (OMP) @ Machine Learning seminar, Microsoft Research India 2019

---

## RELEVANT COURSES

<b>Optimization</b>	Theory of Optimization, Variational Analysis, Convex Optimization (Stanford MOOC)
<b>Probability</b>	Advanced Probability, Probability & Random Processes
<b>Finance</b>	Financial Engineering I & II, Monte Carlo Simulations, Stochastic Calculus for Finance
<b>Mathematics</b>	Linear Algebra, Real & Complex Analysis, Stochastic Calculus, Optimal Transport
	Matrix Computation, Scientific Computation
<b>Computer Science</b>	Design and Analysis of Algorithms, Randomized Algorithms, Discrete Mathematics

---

## PROFESSIONAL RESPONSIBILITIES

1. *Reviewer*: JMLR, NeurIPS '19, NeurIPS '20, ICML '20.
2. *Teaching Assistant*: Machine Learning 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. *Prof. Soumik Pal*, Professor of Mathematics, University of Washington
3. *Dr. Praneeth Netrapalli*, Research Scientist, Google Research, India
4. *Dr. Prateek Jain*, Sr. Staff Research Scientist, Google Research, India