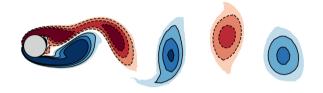
# On the importance of low-dimensional structures for data-driven modeling

Jean-Christophe Loiseau May, 13<sup>th</sup> 2022

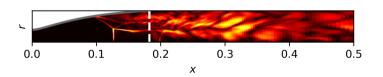
### Who am I?

- Maître de Conférences in Fluid Dynamics and Applied Math.
- Machine-learning enthusiast with application to engineering systems.
- Data-efficient models with guarantees of optimality or interpretability.

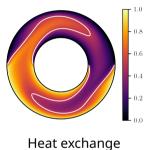




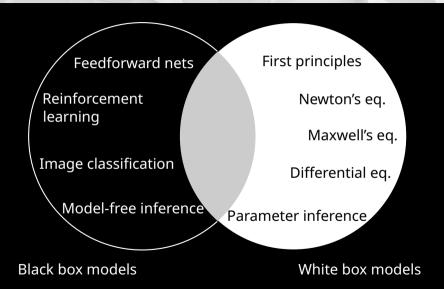
Aerodynamics



Rocket science



#### N. Wiener's classification



## **Example: Face recognition**

two faces with arrows

## **Example: Face recognition**

overview figure of the SIAM paper

## **Example: System identification**



#### Singular value decomposition

$$egin{aligned} oldsymbol{A}oldsymbol{v}_i &= \sigma_ioldsymbol{u}_i \ oldsymbol{A}^Toldsymbol{u}_i &= \sigma_ioldsymbol{v}_i \end{aligned}$$

Generalization of the *eigenvalue decomposition* to **non-square matrices** by E. Beltrami (1873) and C. Jordan (1874). The first efficient numerical algorithm was developed by G. Golub *et al.* in the late 1960s.