MANUELA GIROTTI

Saint Mary's University

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Current position Saint Mary's University 07/2021-now

Department of Mathematics and Computing Science, Halifax, NS

Assistant Professor

Professional Isaac Newton Institute for Mathematical Sciences 07/2022–10/2022

Affiliations University of Cambridge, UK

Research Member, Simons Foundation Fellowship

Simons Laufer Mathematical Sciences Institute (SLMath) 08/2021-12/2021

(former Mathematical Sciences Research Institute - MSRI)

University of California – Berkeley, CA

Research Member

Mila – Québec Artificial Intelligence Institute 08/2021–now

Université de Montréal, Montréal, QC Associate Member / Collaborator

Concordia University 10/2017–now

Department of Mathematics and Statistics, Montréal, QC

Affiliate Assistant Professor

Past positions Mila – Québec Artificial Intelligence Institute 08/2020–06/2021

Université de Montréal, Montréal, QC

Postdoctoral Fellow

John Abbott College 03/2019-01/2020

Department of Mathematics, Sainte-Anne-de-Bellevue, QC

Mathematics professor

Colorado State University 01/2017–12/2018

Department of Mathematics, Fort Collins, CO

Postdoctoral Fellow

Institut de Recherche en Mathématique et Physique 11/2014-10/2016

Université catholique de Louvain, Louvain-la-neuve, Belgium

Postdoctoral Fellow / Assistante de recherche

Education Concordia University, Montréal, QC Canada 2010–2014

Ph.D. in Mathematics, supervisor Prof. Marco Bertola

Thesis title: "Riemann-Hilbert approach to Gap Probabilities of Determinantal Point

Processes".

External examiner: Prof. Alexander R. Its (IUPUI). Thesis ranking: excellent.

Università degli Studi di Milano, Milan, Italy 2008–2010

Laurea Magistrale (M.Sc.) in Mathematics, supervisor Prof. Elisabetta Rocca Thesis title: "Time relaxation of a phase-field model with entropy balance".

Thesis grade: $110/110 \ cum \ laude^*$.

Università degli Studi di Milano, Milan, Italy

2005 - 2008

Laurea Triennale (B.Sc.) in Mathematics, supervisor Prof. Silke (Dietmar) Klemm Thesis title: "Dirac's magnetic monopole".

Thesis grade: $110/110 \ cum \ laude^*$.

Certifications

Mental Health Commission of Canada

2021-now

Mental Health First Aider

- Math Publications "Universality and average asymptotics of a random N-soliton gas", in preparation (with K. McLaughlin).
 - "Soliton versus the gas: Fredholm determinants, analysis, and the rapid oscillations behind the kinetic equation", submitted (with T. Grava, R. Jenkins, K. McLaughlin and A. Minakov).
 - "Rigorous asymptotics of a KdV soliton gas", Comm. Math. Phys., 384, 2021 (with T. Grava, R. Jenkins and K. McLaughlin).
 - "Fredholm determinant solutions of the Painlevé II hierarchy and gap probabilities of determinantal point processes", Internat. Math. Res. Notices, rnz168, 2019 (with T. Claevs and M. Cafasso).
 - "Large gap asymptotics at the hard edge for product random matrices and Muttalib-Borodin ensembles", Internat. Math. Res. Notices, rnx202, 2017 (with T. Claeys and D. Stivigny).
 - "Riemann-Hilbert approach to gap probabilities for the Bessel process", Phys. D, 295-296C, 103-121, 2015.
 - "Asymptotics of the Tacnode process: a transition between the gap probabilities from the Tacnode to the Airy process", Nonlinearity 27, 1937-1968, 2014.
 - "Riemann-Hilbert approach to gap probabilities for the Generalized Bessel process", Math. Phys. Anal. Geom. 17 (1), 183-211, 2014.
 - "Vanishing time-relaxation for a phase-field model with entropy balance", Adv. Math. Sci. Appl., 22(2), 553-575, 2012.

ML Publications

- "Feature Learning and Generalization Gap of SGD-Trained Neural Networks", submitted (with M. Erdogdu, I. Mitliagkas, A. Mousavi, S. Park).
- "Convergence Analysis and Implicit Regularization of Feedback Alignment for Deep Linear Networks", submitted (with G. Gidel, I. Mitliagkas).

Spotlight talk at the workshop Beyond First-Order Methods in ML Systems -ICML 2021.

"A study of condition numbers for first-order optimization", Proceedings of The 24th International Conference on Artificial Intelligence and Statistics, PMLR 130:1261-1269, 2021 (with C. Guille-Escuret, B. Goujaud and I. Mitliagkas).

Spotlight presentation and Student Paper Award at the Workshop on Optimization for Machine Learning OPT 2020 - NeurIPS.

^{*}Performance in the final examination is graded from 66 to 110. A cum laude can be added to the maximum grade as a special distinction.

Grants

NSERC Discovery Grant – Early Career Researcher, 2021–2026;
project title: "Integrable Probability and Universality in Mathematical Physics and Machine Learning".

role: (sole) Principal Investigator.

University Grant in Aid of Research of Saint Mary's University, 2021–2022;
project title: "Integrable Probability Models".
role: (sole) Principal Investigator.

- CIFAR AI Catalyst Grant

with Ioannis Mitliagkas (Mila, Université de Montréal) and Murat Erdogdu (Vector Institute, University of Toronto), 2020–2022;

project title: "Rethinking generalization and model diagnostics in modern Machine Learning".

role: (co-)Principal Investigator.

Student supervision

- supervisor of one NSERC USRA student, Saint Mary's University, Summer 2022; project title: "The Aztec Diamond: enumeration, random tilings and integrable probability".
- supervisor for a Honor project of the course MATH 345, Colorado State University, Spring 2018;

project title: "The Van der Pol oscillator".

Academic visits

(for periods going from one to four weeks)

- May 2022, Université d'Angers (France), upon invitation of Prof. Mattia Cafasso;
- February 2022, Colorado State University (CO), upon invitation of Prof. Ken McLaughlin:
- August 2020, visitor of École de Physique des Houches (France) during the workshop Statistical Physics and Machine Learning;
- June 2018, SISSA (Italy), upon invitation of Prof. Tamara Grava;
- October 2019, Tulane University (LA), upon invitation of Prof. Victor Moll;
- May 2018, Université catholique de Louvain (Belgium), upon invitation of Prof. Tom Claeys;
- June 2017, SISSA (Italy), upon invitation of Prof. Marco Bertola and Prof. Tamara Grava:
- May 2015 and February 2016, Université d'Angers (France), upon invitation of Prof. Mattia Cafasso;
- March 2014, Université catholique de Louvain (Belgium), upon invitation of Prof. Tom Claeys;
- June 2012, PIMS-Mprime Summer School in Probability, University of British Columbia (Canada).

Teaching activities

- MATH 2303 Differential Equations I (course coordinator), Saint Mary's University, Spring 2023;
- MATH 3441 Real Analysis I, Saint Mary's University, Fall 2022;
- MATH 3406 Differential Equations II, Saint Mary's University, Spring 2022:
- MATH 4442 Real Analysis II, Saint Mary's University, Spring 2022;
- MATH 3441 Real Analysis I, Saint Mary's University, Fall 2021;
- MATH 015 Algebra&Trigonometry, John Abbott College, Winter 2019 and Fall 2019;
- MATH NYB Calculus II, John Abbott College, Winter 2019 and Fall 2019;

- MATH 530 Mathematics for Scientists and Engineers, Colorado State University, Fall 2018;
- MATH 345 Differential Equations (Honors option), Colorado State University, Spring 2018;
- MATH 317 Advanced Calculus of one variable, Colorado State University, Fall 2017;
- MATH 369 Linear Algebra I, Colorado State University, Spring 2017;
- MATH 201 Elementary Functions, Concordia University, Fall 2013;
- technical assistant of WeBWorK for the courses MATH 200, 201, 202, 203, 204, 205, Concordia University, Fall 2012 Summer 2014;
- MATH 205 Differential and Integral Calculus II, Concordia University, Winter 2011 and Fall 2011.

Lectures

- lectures on Random Matrix Theory, Saint Mary's University, Spring 2022;
- invited lectures on Determinantal Point Processes and Random Matrices, Tulane University, Fall 2019;
- lectures on Determinantal Point Processes and Random Matrices, Colorado State University, Fall 2017.

Service activities

- member of the hiring committee (comité de sélection) at Université d'Angers (France), Spring 2022.
- member of the Students selection Committee, Mila Insitute, 2020–2021.
- organizer of the Job Market Seminar Series, Mila Institute, 2020–2021.
- secretary general of the Lab Representatives, Mila Institute, 2020–2021.
- organizer of the Postdoc Seminar series, Colorado State University, 2017–2018.
- organizer of seminar series of the Mathematical Physics group, UC Louvain, 2015–2016.
- organizer of the Graduate Students Seminar series, Concordia University, 2012–2013.
- member of the Departmental Appraisal Committee, Concordia University, 2012–2013.
- president of the Mathematics & Statistics Graduate Students Association (MASGSA) and Graduate Students Representative, Concordia University, 2011–2013.

Editorial activities

Referee to the following journals:

- SIAM Journal on Mathematical Analysis
- Annales Henri Poincaré
- Symmetry, Integrability and Geometry: Methods and Applications (SIGMA)
- Journal of Machine Learning Research
- European Physical Journal Plus

Referee to the following (Machine Learning) conferences:

- Conference on Neural Information Processing Systems 2021 (NeurIPS), workshop Optimization for Machine Learning
- International Conference on Learning Representations 2022 (ICLR), Blog Post Track

Organizational activities

- co-organizer of the Postdoc Seminar series, Colorado State University, 2017–2018;
- organizer of seminar series of the Mathematical Physics group, UC Louvain, 2015–2016;
- organizer of the Graduate Students Seminar series, Concordia University, 2012–2013.

Academic outreach

- organizer of the Math outreach event "Mathematics down to Earth", during the Science Literacy Week, Saint Mary's University, 2022.
- invited panelist to the event "Work/life balance in academia", within the Connection and Introductory Workshop: Universality and Integrability in Random Matrix Theory and Interacting Particle Systems, MSRI, Berkeley (CA), 2021.
- invited talk "Solitons 101" at (MD)² Math Day, John Abbott College, 2019.
- invited talk "A Peek into the Math world: randomness and matrices" for the International Presidential Fellow program, 2018.
- volunteer for Math Day 2017 and Math Day 2018, Colorado State University, 2017–2018.
- co-organizer of the Mathematics installations at Exposcience Stewart Hall Science&Technology Exhibition (Concordia University), Pointe-Claire (QC), 2012–2013.
- invited talk "A Peek into the Math world: from abstraction to applications" at the Institut Italien de Culture de Montréal, 2012.

Mentoring

- mentor for the Association for Women in Mathematics (AMW).

Scholarships and awards

2000–2005 (high school)

- SKF Industrie S.p.A. scholarship, 2000–2005.
- 2nd qualified for Certamen Taurinense (Latin literature provicial competition), May 2005.

2005–2008 (undergraduate)

- Fondo per il sostegno dei giovani e per favorire la mobilità degli studenti (partial tuition waiver), Università degli Studi di Milano, 2005–2008.

2010–2014 (doctorate)

- Faculty of Arts&Science Graduate Fellowship, Concordia University, 2010–2013.
- Concordia University Partial Tuition Graduate Scholarship for International Students, Concordia University, 2010–2011.
- ISM Scholarship, Institut des Sciences Mathématiques (ISM, Montréal), 2011–2012.
- ISM Travel Scholarship, Institut des Sciences Mathématiques (ISM, Montréal), June 2011;
- Exemption des frais de scolarité supplémentaires (MEQ), Ministère de l'Education, du Loisir et du Sport du Québec, 2011–2013.
- Concordia Merit Scholarship, Concordia University, 2012–2013.
- Campaign for a New Millennium Graduate Scholarship Faculty of Arts&Science, Concordia University, 2013-2014.
- Concordia Accelerator Award, Concordia University, 2014.

2017–2018 (postdoc)

- International Presidential Fellow program, Colorado State University, 2017–2018.
- SIAM OPSFA (Orthogonal Polynomials and Special Functions) bursary, 2017.

2019 (college professor)

- Professional Development funding, John Abbott College, 2019.

2021-... (assistant professor)

- Simons Foundation Fellowship, Isaac Newton Institute, Cambridge (UK), 2022.

Status

Italy - citizen, Canada - permanent resident.

Computer skills

<u>Languages:</u> Python, Java, C++, HTML, Perl. <u>Software:</u> WebWork, MatLab, LATEX, Maple.

Python libraries: PyTorch, SciKitLearn, Numpy, Matplotlib, Pan-

das.

Languages

- Italian (native)

- English (full professional proficiency, C2)

- French (full professional proficiency, C2)
- Dutch (elementary proficiency, A1)
- Persian (elementary proficiency, A1).

Invited Math talks

- Soliton versus the gas: Fredholm determinants, asymptotics, and kinetic equations, "Analysis of dispersive systems" workshop, Isaac Newton Institute, Cambridge (UK), 2022.
- Soliton versus the gas: Fredholm determinants, asymptotics, and kinetic equations, 2022 SIAM Conference on Nonlinear Waves and Coherent Structures, session on "Recent Advances on Integrable Nonlinear Wave Equations", Bremen (Germany), 2022.
- Soliton v. the gas: Fredholm determinants, analysis, and finer details, "Women in Dispersive Hydrodynamics" workshop, Isaac Newton Institute, Cambridge (UK), 2022.
- Soliton v. the gas: Fredholm determinants, analysis, and the rapid oscillations behind the kinetic equation, workshop "Excursions in Integrability", SISSA, Trieste (Italy), 2022.
- Asymptotic Analysis of the Interaction Between a Soliton and a Regular Gas of Solitons (a.k.a. Gulliver and the Lilliputians), AARMS Analysis-Applied Math-Physics seminar, Dalhousie University, Halifax (NS), 2022.
- Asymptotic Analysis of the Interaction Between a Soliton and a Regular Gas of Solitons (a.k.a. Gulliver and the Lilliputians), Integrable Systems and Random Matrix Theory seminar series -virtual-, University of Michigan, Ann Arbor (MI), 2021.
- Fredholm Determinant Solutions of the Painlevé II Hierarchy and Gap Probabilities of Determinantal Point Processes, Connections Workshop: Universality and Integrability in Random Matrix Theory and Interacting Particle Systems, MSRI (UC Berkeley), 2021.
- A KdV soliton gas: asymptotic analysis via Riemann–Hilbert problem, workshop New horizons in dispersive hydrodynamics -virtual-, Isaac Newton Institute, Cambridge (UK), 2021.
- A KdV soliton gas: asymptotic analysis via Riemann-Hilbert problem, workshop Integrable Systems in Newcastle -virtual-, Newcastle (UK), 2021.
- Fredholm Determinant Solutions of the Painlevé II Hierarchy and Gap Probabilities of Determinantal Point Processes, CRM Mathematical Physics Lab virtual seminar series, Montréal (QC), 2020.
- Rigorous asymptotics of a KdV soliton gas, workshop "Analysis of dispersive systems", Isaac Newton Institute for Mathematical Sciences, Cambridge (UK), 2020 (cancelled due to COVID-19).
- Fredholm Determinant Solutions of the Painlevé II Hierarchy and Gap Probabilities of Determinantal Point Processes, Orthogonal Polynomials, Special Functions, Operator Theory and Applications (OPSFOTA) virtual seminar series, 2020.
- Fredholm Determinant Solutions of the Painlevé II Hierarchy and Gap Probabilities of Determinantal Point Processes, SIAM annual meeting, Toronto (ON), 2020 (cancelled due to COVID-19).
- Waves and solitons: the case of a Korteweg-de Vries solitonic gas, Departmental Colloquium at Tulane University, New Orleans (LA), 2019.

- A KdV soliton gas: asymptotic analysis via Riemann–Hilbert problems, Midwestern Workshop on Asymptotic Analysis, Indiana University, Bloomington (IN), 2018.
- Rigorous asymptotics of a KdV soliton gas, International Conference in Mathematical Physics, Montréal (QC), 2018.
- Rigorous asymptotics of a KdV soliton gas, workshop "Hamiltonian systems & applications", Università degli Studi Milano-Bicocca, Milano (Italy), 2018.
- Rigorous asymptotics of the soliton gas, special session "Probabilistic Models in Mathematical Physic" at the AMS Spring Meeting, Vanderbilt University, Nashville (TN), 2018.
- Asymptotics of gap probabilities via Riemann-Hilbert approach, AMS Joint Mathematics Meeting, San Diego (CA), 2018.
- Integrable gap probabilities for the Generalized Bessel process, workshop "Painlevé Equations and Applications: A Workshop in Memory of A. A. Kapaev", Michigan Center for Applied and Interdisciplinary Mathematics (MCAIM), Ann Arbor (MI), 2017.
- Smallest singular value distribution and large gap asymptotics for products of random matrices, 14th International Symposium on Orthogonal Polynomials, Special Functions and Applications (OPSFA14), University of Kent (UK), 2017.
- Smallest singular value distribution and large gap asymptotics for products of random matrices, Integrable Systems and Random Matrix Theory seminar series, University of Michigan (MI), 2017.
- "Integrable" gap probabilities for the Generalized Bessel process, workshop "Painlevé Equations and Discrete Dynamics", Banff International Research Station (BIRS), 2016
- Smallest singular value distribution and large gap asymptotics for products of random matrices, workshop "Six-vertex model, dimers, shapes, and all that", Simons Center for Geometry and Physics, Stony Brook University (NY), 2016.
- Riemann-Hilbert approach to Gap Probabilities of Determinantal Point Processes, Classical Analysis seminar, KU Leuven (Belgium), 2015.
- Gap Probabilities of the Tacnode process, Mathematical Physics seminar, Centre de Recherche Mathématiques (CRM), Montréal, 2014.
- Gap probabilities and Isomonodromic τ -function: from integrable systems to non-intersecting Brownian motion, Mathematical Physics seminar, Università degli Studi Milano-Bicocca, Milan (Italy).
- Gap probabilities for the Generalized Bessel process: a Riemann-Hilbert approach, Concordia University, 2013.
- Time relaxation of a phase-field model with entropy balance, Concordia University, 2011.

Invited ML talks

- Convergence Analysis and Implicit Regularization of Feedback Alignment for Deep Linear Networks, special session "Scientific Machine Learning" during the Canadian Mathematical Meeting, Memorial University of Newfoundland, St. John's (NL), 2022.
- Convergence Analysis and Implicit Regularization of Feedback Alignment for Deep Linear Networks, LightOn AI Meetup -virtual-, Paris, 2021.
- Convergence Analysis and Implicit Regularization of Feedback Alignment for Deep Linear Networks, Beyond First-Order Methods in ML Systems workshop -virtual-, International Conference on Machine Learning, 2021.
- Condition numbers for first-order optimization, East Coast Optimization Meeting -virtual-, Fairfax (VA), 2021.
- A note on condition numbers of first-order optimization, at the workshop "Statistical Physics and Machine Learning", École de Physique des Houches (France), 2020.

Other outreach

- volunteer at the nonprofit restaurant FoCo Cafe, Fort Collins (CO), 2017–2018.
- volunteer at the events Café Scientique 2012 and Café Scientique 2013 (sponsored by CIHR McGill University Health Center; organized by Comunità Scientifica Italiana in Canada), Montréal, 2012–2013.
- volunteer for the project "Test di usabilità sulla Biblioteca Digitale dell'Università degli Studi di Milano" (test of usability of the university Digital Library), Milano, 2010.
- volunteer at the event amfAR Milano 2009, amfAR The Foundation for AIDS research, Milano, 2009.
- journalist for the high-school magazine "Il Salice", Torino, 2000–2005.

Other interests

- sailing:

Passeport Voile, Niveau 3 Croisière, Fédération Française de Voile, 2019, Pleasure Craft Operator Card, Transport Canada, 2021;

- singing: part of the following choirs as alto singer

Schola Gregoriana Mediolanensis (2009–2010),

Stella Matutina (2014–2016),

Concordia University Choir (2010–2014 and 2019–2020),

Dalhousie Collegium Cantorum (2022–now);

- skiing (nordic and downhill):

SKF Ski competition, category "Junior Women", Sestriere (Italy), 2000; Valsalice Ski competition, category "Women", Sestriere (Italy), 2001; Canadian Ski Marathon, category "Randonneur/Tourer", 2021.