Matthew E. Levine

CONTACT Information Eric and Wendy Schmidt Center

Broad Institute

Merkin Building 415 Main St.

Cambridge, MA 02142

RESEARCH INTERESTS Machine learning, data assimilation, dynamical systems, Bayesian statistics, bio/physiologic

modeling

EDUCATION

California Institute of Technology, California, CA, USA

2018 - 2023

E-mail: levinema@broadinstitute.org

Website: mattlevine.netlify.app

Ph.D. in Computing + Mathematical Sciences

Thesis: Machine Learning & Data Assimilation for Blending Incomplete Models & Noisy Data

Adviser: Dr. Andrew Stuart

Columbia University, New York, NY, USA

2011 - 2015

B.A. Biophysics, May 2015

SIT World Learning Study Abroad, Arica, Chile

Fall 2014

Program: Public Health, Traditional Medicine, and Community Empowerment

Awards

• National Science Foundation Graduate Research Fellowship	2020
• Best Paper of the Year on AI in Health	2019
International Medical Informatics Association Yearbook of Medical Informatics	
Albers et al. "Mechanistic machine learning" JAMIA 2018.	
• Finalist (1 of 5, Team T2D2), Amazon Alexa Diabetes Challenge	2017
• Poster Competition Winner, Data Science Institute, Columbia University	2016
• Summer Chemistry Fellow, Société de Chimie Industrielle	$\boldsymbol{2012}$
• National Merit Scholar, Johnson & Johnson Consumer Companies	2011

RESEARCH EXPERIENCE

Broad Institute, Cambridge, MA, USA

Postdoctoral Fellow, Eric and Wendy Schmidt Center September 2023 — Present Director: Dr. Caroline Uhler

• Developing mathematical framework for incorporating uncertainty quantification into data-driven learning of model errors in dynamical systems for applications to biomedical timeseries.

California Institute of Technology, Pasadena, CA, USA

Postdoctoral Scholar, Computing + Mathematical Sciences Adviser: Dr. Andrew Stuart

Summer 2023

- Developed mathematical framework for operator-learning with transformer and attention-based architectures (paper forthcoming).
- Implemented numerical experiments demonstrating transformers' ability to map between function spaces with resolution invariance (paper forthcoming).
- Co-wrote review paper on combining derivative-free optimization methods with machine learning methods to identify structural error models in dynamical systems; targeted towards geophysical science audiences (paper forthcoming).

California Institute of Technology, Pasadena, CA, USA

 $Graduate\ Student,\ Computing\ +\ Mathematical\ Sciences$

Fall 2018 to Present

Adviser: Dr. Andrew Stuart

- Applied hybrid dynamics modeling framework to learning carbohydrate absorption rates (NeurIPS Timeseries for Health 2022).
- Designed physics-based data-driven hybrid-modeling framework for predicting dynamical systems; address markovian and non-markovian model inadequacies in discrete and continuous time (Communications of the AMS 2022).
- Implemented novel state-space constraints in an Ensemble Kalman Filter, which performs a constrained state-update via quadratic optimization (Inverse Problems 2019).
- Developing modeling and forecasting methodologies for glucose prediction in critically ill patients in Neurological Intensive Care Units and Type 1 Diabetes.

Columbia University, New York, NY, USA

Research Associate, Biomedical Informatics June 2015 to August 2018 Advisers: Dr. George Hripcsak, Dr. David Albers, Dr. Lena Mamykina

- Implemented and validated non-linear stochastic filtering, Bayesian inverse framework, model averaging, and optimization methods for a currently deployed personalized blood glucose prediction mobile application for people with type 2 diabetes (Plos Computational Biology 2017).
- Collaborated with social scientists and mobile app developers to ensure successful deployment of the data assimilation technology into mobile applications for use among patients in clinical research studies.
- Developed and evaluated novel methods for time series analysis of non-stationary largescale electronic health record data, including temporal reparameterizations, linear temporal interpolations, and granger causality (JBI 2018).
- Developed open-source code for evaluating information loss and gain when mapping between medical terminologies, which was shared with an international consortium of medical record stakeholders (totaling over 1 billion patient records) (JAMIA 2018).
- Mentored two first-year graduate students in "behavioral phenotyping" projects that used machine learning and self-monitoring data to make personalized recommendations regarding nutrition, sleep, and activity patterns, as well as visually represent these data such that care providers can understand and recognize intra-patient patterns.
- Contributed talks to weekly Data Mining reading group, and presented on classical results from signal processing, machine learning, informatics, and diabetes physiology

Teaching EXPERIENCE

Teaching Assistant Fellow, Division of Computing and Mathematical Sciences Caltech Center for Teaching, Learning, and Outreach AY 2021-2022

• Provide mentoring, training, and support to current teaching assistants in CMS dept.

Teaching Assistant, Data Assimilation and Inverse Problems (ACM 154)

Taught by Prof. Andrew Stuart at Caltech

Fall 2021

- Graduate-level course covering topics in data assimilation (e.g. stochastic filtering, smoothing) and inverse problems (e.g. MCMC, Importance Sampling, Linear Gaussian settings).
- Supported and evaluated students in designing and implementing novel research projects.

Teaching Assistant, Data-driven modeling of dynamical systems (CMS 270)

Taught by Dr. Krithika Manohar at Caltech

Fall 2020

- Graduate special topics course covering state-of-the-art methods in data-driven modeling.
- Supported and evaluated students in designing and implementing novel research projects.
- Delivered guest lecture surveying existing methods for learning model error in ODEs.

Head Teaching Assistant, Machine Learning and Data Mining (CS 155)

Taught by Prof. Yisong Yue at Caltech

Winter 2020

- Graduate/undergraduate course (enrollment of 180 students) covering a broad range of machine learning techniques, with focus on both implementation and theory.
- Coordinated a team of 12 undergraduate TAs to prepare, provide aid for, and grade all homework assignments, projects, and exams.

JOURNAL PUBLICATIONS

- Melike Sirlanci, Matthew E Levine, Cecilia C Low Wang, David J Albers, and Andrew M Stuart. A simple modeling framework for prediction in the human glucose—insulin system. Chaos: An Interdisciplinary Journal of Nonlinear Science, 33(7), 2023
- David Albers, Melike Sirlanci, Matthew Levine, Jan Claassen, Caroline Der Nigoghossian, and George Hripcsak. Interpretable physiological forecasting in the icu using constrained data assimilation and electronic health record data. *Journal of Biomedical Informatics*, 145:104477, 2023
- ME Levine and AM Stuart. A framework for machine learning of model error in dynamical systems. Communications of the American Mathematical Society, 2(07):283–344, 2022
- Peter D Sottile, David Albers, Peter E DeWitt, Seth Russell, J N Stroh, David P Kao, Bonnie Adrian, Matthew E Levine, Ryan Mooney, Lenny Larchick, Jean S Kutner, Matthew K Wynia, Jeffrey J Glasheen, and Tellen D Bennett. Real-time electronic health record mortality prediction during the COVID-19 pandemic: A prospective cohort study. *Journal of the American Medical Informatics Association*, 28(11):2354–2365, October 2021
- David J Albers, Paul-Adrien Blancquart, Matthew E Levine, Elnaz Esmaeilzadeh Seylabi, and Andrew M Stuart. Ensemble kalman methods with constraints. *Inverse Problems*, 2019
- David J Albers, Matthew E Levine, Lena Mamykina, and George Hripcsak. The parameter houlihan: a solution to high-throughput identifiability indeterminacy for brutally ill-posed problems. *Mathematical biosciences*, 316:108242, 2019
- Matthew Levine, David Albers, and George Hripcsak. Methodological variations in lagged regression for detecting physiologic drug effects in ehr data. *Journal of Biomedical Informatics*, 86:149–159, 2018
- David J Albers, Matthew E Levine, Andrew Stuart, Lena Mamykina, Bruce Gluckman, and George Hripcsak. Mechanistic machine learning: how data assimilation leverages physiologic knowledge using bayesian inference to forecast the future, infer the present, and phenotype. *Journal of the American Medical Informatics Association*, 25(10):1392–1401, 2018 Best Paper of the Year on AI in Health, IMIA Yearbook 2019
- David J Albers, Matthew Levine, Bruce Gluckman, Henry Ginsberg, George Hripcsak, and Lena Mamykina. Personalized glucose forecasting for type 2 diabetes using data assimilation. *PLoS computational biology*, 13(4):e1005232, 2017
- George Hripcsak, Matthew E Levine, Ning Shang, and Patrick B Ryan. Effect of vocabulary mapping for conditions on phenotype cohorts. *Journal of the American Medical Informatics Association*, 25(12):1618–1625, 2018
- Lena Mamykina, Matthew E Levine, Patricia G Davidson, Arlene M Smaldone, Noemie Elhadad, and David J Albers. Data-driven health management: reasoning about personally generated data in diabetes with information technologies. *Journal of the American Medical Informatics Association*, 23(3):526–531, 2016
- Elliot G Mitchell, Esteban G Tabak, Matthew E Levine, Lena Mamykina, and David J Albers. Enabling personalized decision support with patient-generated data and attributable components. *Journal of biomedical informatics*, 113:103639, 2021.

Conference Proceedings & Presentations

- Levine ME. Talk at ICIAM 2023 Minisymposium on Combining Machine Learning and Stochastic Methods for Modeling and Forecasting Complex Systems. Link to abstract.
- K Wang, ME Levine, J Shi, and E Fox. Learning absorption rates in glucose-insulin dynamics from meal covariates. In *NeurIPS 2022 Workshop on Learning from Time Series for Health*, 2022
- Levine ME, Stuart AM. Machine-learning of model error in ODEs. Third Symposium on Machine Learning and Dynamical Systems 2022. The Fields Institute, Toronto, CA. Link to abstract and recording.

Levine ME. Data Assimilation and Neural ODEs for learning latent dynamics. ICML Workshop on continuous-time methods in machine learning 2022. Poster and paper. Link to paper.

Levine ME, Stuart AM. Hybrid Data-Driven and Physical Modeling of ODEs in Continuous and Discrete Time. Minisymposium: Model Reduction and Closure without Scale Separation. SIAM Dynamical Systems 2021. Presentation. Link to abstract.

Levine ME, Stuart AM. Machine-learning of model error in ODEs. Second Symposium on Machine Learning and Dynamical Systems. The Fields Institute, Toronto, CA. Link to recording.

Levine ME, Albers DJ, Stuart AM, Hripcsak G. Competitive Offline Parameter Estimation for Online Data Assimilation in Glucose Dynamics. Minisymposium: Data Driven Biomedical Dynamics, Modeling, and Data Assimilation. SIAM Dynamical Systems 2017. Presentation. Link to abstract

Levine ME, Albers DJ, Hripcsak G. Comparing lagged linear correlation, lagged regression, Granger causality, and vector autoregression for uncovering associations in EHR data. *AMIA Annu Symp Proc.* 2017 Feb 10;2016:779–88. Paper. PMID:28269874

Levine ME, Mamykina L. Bridging a Gap Between Data Science Research and Health DIY Movement. *Human-Computer Interaction Conference 2016*: Advances in DIY Health & Wellbeing Workshop, May 2016. Workshop position paper. https://hcihealthcarefieldwork.files.wordpress.com/2015/11/diyhealth2016_paper_5.pdf

INVITED TALKS

Visiting researcher, Basque Center for Applied Math, Bilbao, ES

July 2023

Seminar Series, Santa Fe Institute Invited Speaker (Link to recording)

January 2023

International Ensemble Kalman Filter Workshop, Norwegian Research Centre (NORCE)
Invited Speaker

May 2022

Johns Hopkins University Data Science Seminar, Baltimore, MD April 2022 Invited Speaker: "A Framework for Machine Learning of Model Error in Dynamical Systems"

INVITED Workshops

Banff International Research Station, Banff, AB, CA

Invited Participant

May 2022

Dynamics and Data Assimilation, Physiology and Bioinformatics

Mathematisches Forschungsinstitut Oberwolfach, Oberwolfach, Germany Invited Participant, Data Assimilation: Mathematical Foundation & Applications Feb. 2022

Berlin Mathematical School, Zuse Institute, Berlin, Germany
Participant, Summer School: The Mathematics of Deep Learning

August 2019

- Studied modern theory of neural networks, including their generalizability, expressivity, and applications. Invoked tools from stochastic analysis, dynamical systems, and control to understand neural network properties.
- Poster: mechRNN—embedding mechanistic dynamics within recurrent neural networks.

Alan Turing Institute, London, UK

December 2018

Data Study Group Participant, MedImmune Challenge — Machine learning for enhanced understanding in cell culture bioprocess development

• Developed supervised time-series forecasting approach for predicting drug production quantity in bioreactors.

North Carolina State University, Raleigh, NC, USA

July 2016

Research Training Group in Mathematical Biology

Participant, Tutorial Workshop on Parameter Estimation for Biological Models

- Covered estimation of model parameters and associated uncertainties, parameter identifiability, and uncertainty quantification. Lectures were accompanied by MATLAB exercises.
- Poster: Online state and parameter estimation for personalized, nutrition-based, real-time glucose forecasting in Type 2 Diabetes. Levine ME, Albers DJ, Stuart A, Mamykina L.

Mathematisches Forschungsinstitut Oberwolfach, Oberwolfach, Germany

Participant, Data Assimilation Seminar: The Mathematics of Connecting Dynamical Systems to Data May 2016

- Introduction to mathematical and algorithmic foundations of modern data assimilation methods with Bayesian underpinnings.
- Poster: Data Assimilation for Personalized Blood Glucose Forecasting for People with Diabetes. Levine ME, Albers DJ, Stuart A.

ACADEMIC LEADERSHIP

Minisymposium Organizer

Summer 2023

2023 International Conference on Industrial and Applied Mathematics, Tokyo, Japan

• Co-organized minisympoium on Randomization for Simplified Machine Learning: Random Features and Reservoir Computers. Link to online program.

Teaching Assistant Fellow, Division of Computing and Mathematical Sciences
Caltech Center for Teaching, Learning, and Outreach
AY 2021-2022

• Provide mentoring, training, and support to current teaching assistants in CMS dept.

SERVICE & OUTREACH

Caltech Freshman Summer Research Institute, Pasadena, CA

Graduate Student Mentor

Summer 2020, 2021

- Mentored incoming undergraduates interested in machine learning, applied/theoretical math, and programming
- (2021) Guided two students through exploration of supervised learning, resulting in their own hard-coded implementations of a two-layer neural network and stochastic gradient descent.
- (2020) Guided the student through an exploration of the logistic map in order to illustrate accessible key principles in programming, applied modeling, and dynamical systems theory.

Mission Unstoppable (TV Show), Los Angeles, CA

STEM communication consultant

2019

- Collaborated with a TV series dedicated to inspiring young girls to pursue STEM careers.
- Using personal and professional connections to highlight minority voices in STEM.
- Drafting accessible explanations of fun physical phenomena
- Collaborate with creatives to develop captivating and accurate content

New York Academy of Sciences, New York, NY

STEM mentor

March 2017 to June 2017

• Led a group of seventh-graders at KIPP STAR College Prep Middle School in a once-aweek afterschool exploration of computer programming using a curriculum adapted from PlayCodeMonkey.org.

Observational Health Data Sciences and Informatics (OHDSI)

Symposium Planning Committee

2015 - 2016

• Supported symposium scheduling, communications, logistics, and funding outreach

${\bf Columbia\ University\ Office\ of\ Residential\ Programs},\ {\rm New\ York},\ {\rm NY}$

Residential Advisor

2012 - 2015

• Advise, mentor, mediate, and supervise 63 students on 3 residential floors, providing support for issues regarding mental/physical health, alcohol/drug use, diversity, and academic performance. Create and implement educational and social programs to build community.

Columbia University STRIVE, New York, NY

College Advisor and Mentor

2011 - 2015

• Mentor low-income NYC students with Sickle Cell Anemia in weekly group sessions that provide academic assistance, peer support, and disease management education. Coordinate long and short-term college-prep strategies for 6-12th grade students.

References Available to Contact

Dr. Andrew M. Stuart (e-mail: astuart@caltech.edu; phone: +1-626-395-4560)

• Professor, Computing and Mathematical Sciences, California Institute of Technology

Dr. Emily Fox (e-mail: ebfox@stanford.edu; phone: +1-650-498-3984)

Professor, Statistics and Computer Science, Stanford University

Dr. George Hripcsak (e-mail: gh13@cumc.columbia.edu; phone: +1-212-305-5334)

• Professor and Chair, Biomedical Informatics, Columbia University

Dr. Tapio Schneider (e-mail: tapio@caltech.edu; phone: +1-626-395-6143)

• Professor, Environmental Science and Engineering, California Institute of Technology

Dr. Yisong Yue (e-mail: yyue@caltech.edu)

• Professor, Computing and Mathematical Sciences, California Institute of Technology

Dr. David J. Albers (e-mail: davidalbers@ucdenver.edu; phone: +1-212-305-5334)

• Associate Professor, Division of Informatics, University of Colorado Medicine

Dr. Lena Mamykina (e-mail: om2196@cumc.columbia.edu; phone: +1-212-305-3923)

• Associate Professor, Biomedical Informatics, Columbia University

Journal Referee • AISTATS PARTICIPATION

- Physica D: Nonlinear Phenomena
- SIAM Journal on Mathematics of Data Science (SIMODS)
- SIAM Journal on Applied Dynamical Systems (SIADS)
- Nonlinear Processes in Geophysics (NPG)
- Journal of Biomedical Informatics (JBI)
- Mathematical Biosciences
- Mathematical Biosciences and Engineering (MBE)
- Nature: Nutrition and Diabetes