

Robert Baraldi

Sandia National Laboratories
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Areas of specialization

Inverse Problems • Nonsmooth Optimization • Nonconvex Optimization • Trust Regions Methods
• PDE-constrained Optimization • Uncertainty Quantification

My research focuses on algorithm design and convergence analysis for nonsmooth and nonconvex problems in physical/biological modeling and learning applications.

Employment

2021-	John von Neumann Postdoctoral Fellow, Sandia National Labs. Group: Optimization and Uncertainty Quantification (1463). Postdoctoral Advisor: Drew P. Kouri .
2020	Argonne National Lab: DOE CSGF Practicum: ADMM and Filter Methods. Advisor: Sven Leyffer .
2018	Lawrence Berkeley National Lab: DOE CSGF Practicum: Reduced Order Models and Implicit Sampling. Advisor: Matthew Zahr .

Education

2021	PhD in Applied Mathematics, University of Washington. PhD Advisor: Aleksandr Aravkin .
2017	MSc in Applied Mathematics, University of Washington.
2016	BS in Mathematics, NC State University. Academic Advisor: Alina Duca. Research Advisor: Harvey Thomas Banks.

Grants & Awards

POSTDOCTORAL

2022	Air Force Office of Scientific Research: Compression and Randomization of Extreme-Scale Training and Optimization (CREST-Opt). Team Members: Harbir Antil , Evelyn Herberg , Drew P. Kouri , Denis Ridzal . Amount: \$700,000 over 3 years.
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GRADUATE

2021	Department of Energy Advanced Scientific Computing Research: John von Neumann Postdoctoral Fellowship. Amount: \$170,000 over 2 years.
2017-2021	Department of Energy Computational Science Graduate Fellowship (DOE CSGF).
2017	National Science Foundation Graduate Research Fellowship (NSF-GFRP, declined).
2016	Department of Applied Math Boeing Fellowship/Top Scholar Award, UW.

Publications

IN REVIEW¹

- 2023 Robert Baraldi, Drew P. Kouri (2023), “Local Convergence Analysis of an Inexact Trust-Region Method for Nonsmooth Optimization”, *Optimization Letters*.
- 2022 Robert Baraldi, Evelyn Herberg, Drew P. Kouri, Harbir Antil (2022), “Adaptive Randomized Sketching for Dynamic Nonsmooth Optimization”, *Proceedings of the International Model Analysis Conference XLI*.
- 2022 Robert Baraldi, Aleksandr Aravkin, Dominique Orban (2022), “A Levenberg-Marquardt Method for Nonsmooth Regularized Least Squares”, *SIAM Journal on Scientific Computing*.
- 2022 Robert Baraldi, Stefan Wild, Sven Leyffer (2022), “Using Filter Methods to Guide Convergence for ADMM with Applications to Nonnegative Matrix Factorization”, *SIAM Journal on Optimization*.

PEER-REVIEWED

- 2022 Robert Baraldi, Drew P. Kouri (2022), “[A Proximal Trust-Region Method for Nonsmooth Optimization with Inexact Function and Gradient Evaluations](#)”, *Mathematical Programming*.
- 2022 Christopher Liu, Donsub Rim, Robert Baraldi, Randall LeVeque, Kenjiro Terada (2022), “[Tsunami Early Warning from Global Navigation Satellite System Data using Convolutional Neural Networks](#)”, *Geophysical Review Letters* 49(20).
- 2021 Robert Baraldi, Aleksandr Aravkin, Dominique Orban (2021), “[A Proximal Quasi-Newton Trust-Region Method for Nonsmooth Regularized Optimization](#)”, *SIAM Journal of Optimization*. 32(2): 900-929.
- 2021 Christopher Liu, Donsub Rim, Robert Baraldi, Randall LeVeque (2021), “[Comparison of Machine Learning Approaches for Tsunami Forecasting from Sparse Observations](#)”, *Pure and Applied Geophysics* 178, 5129-5153.
- 2019 Robert Baraldi, Rajiv Kumar, Aleksandr Aravkin (2019), “[Basis Pursuit Denoise with Nonsmooth Constraints](#)”, *IEEE Transactions on Signal Processing* 67(22): 5811-5823.
- 2019 Robert Baraldi, Carl Ulberg, Rajiv Kumar, Kenneth Creager, Aleksandr Aravkin (2019), “[Relaxation Algorithms for matrix completion, with applications to seismic travel-time data interpolation](#)”, *Inverse Problems* 35(10):105009.
- 2016a Harvey Thomas Banks, Robert Baraldi, Jared Catenacci, Nicholas Myers (2016), “[Parameter Estimation Using Unidentified Individual Data in Individual Based Models](#)”. *Mathematical Modeling of Natural Phenomena* 11(6):103-121.
- 2016b Harvey Thomas Banks, Robert Baraldi, Kevin Flores, Michael Stemkovski (2016), “[Validation of a Mathematical Model for Green Algae \(*Raphidocelis subcapitata*\) Growth and Implications for a Coupled Dynamical System with *Daphnia Magna*](#)”, *Applied Sciences* 6(5): 155.
- 2015a Kaska Adoteye, Harvey Thomas Banks, Robert Baraldi, John Nardini, W Clay Thompson (2015), “[Correlation of Parameter Estimators for Models Admitting Multiple Parametrizations](#)”, *International Journal of Pure and Applied Mathematics* 105(3): 497-522.
- 2015b Harvey Thomas Banks, Robert Baraldi, Kevin Flores (2015), “[Optimal Design for Minimizing Uncertainty in Dynamic Equilibrium Systems](#)”, *Eurasian Journal of Mathematical and Computer Applications* 3: 20-43.
- 2015c Harvey Thomas Banks, Robert Baraldi, Karissa Cross, Christina McChesney, Laura Poag, Emma Thorpe, Kevin Flores (2015), “[Uncertainty quantification in modeling HIV viral mechanics.](#)”, *Mathematical Biosciences and Engineering* 12(5): 937-964.

¹Note that Sandia National Laboratories' Review and Approval process may prevent some of this work from being publically available on ArXiv until cleared.

CONFERENCE PROCEEDINGS

- 2014 Harvey Thomas Banks, Robert Baraldi, et al. (2014) [Uncertainty quantification for a model of HIV-1 patient response to antiretroviral therapy interruptions](#). *Proceedings of the 2014 American Control Conference*, 2753-2758.

TECHNICAL REPORTS (NOT PEER-REVIEWED)

- 2014 Robert Baraldi, John Nardini, Emma Thorpe, and Harvey Thomas Banks (2014) [The Effects of Parameterization on Inverse Problems](#), CRSC Technical report CRSC-TR14-07, Raleigh, NC.
- 2013 Robert Baraldi, Karissa Cross, Christina McChesney, Laura Poag, Emma Thorpe, Kevin Flores, and Harvey Thomas Banks (2013) [Mathematical Modeling of HCV Viral Kinetics](#). CRSC Technical report CRSC-TR13-07, Raleigh, NC.

Seminar/Conference Presentations

- 2022 Robert Baraldi, Drew P. Kouri (2022), “An Inexact Trust-Region Algorithm for Nonsmooth Non-convex Regularized Problems”, Centre de recherches mathématiques Seminar at McGill, October 24, Montréal, Quebec.
- 2022 Robert Baraldi, Drew P. Kouri (2022), “An Inexact Trust-Region Algorithm for Nonsmooth Non-convex Regularized Problems”, GERAD Seminar, October 20, Polytechnique Montréal, Montréal, Quebec.
- 2022 Robert Baraldi, Drew P. Kouri (2022), “An Inexact Trust-Region Algorithm for Nonsmooth Non-convex Regularized Problems”, Center for Mathematics and Artificial Intelligence Colloquium, September 30 (Virtual).
- 2022 Robert Baraldi, Stefan Wild, Sven Lyeffer (2022), “Using Filter Methods to Guide Convergence for ADMM, with Applications to Nonnegative Matrix Factorization Problems”, ICCOPT/MOPTA 2022, July 25-28. Bethlehem, PA.
- 2021 Robert Baraldi, Aleksandr Aravkin, Dominique Orban (2021), “A Proximal Quasi-Newton Trust-Region Method for Nonsmooth Regularized Optimization”, SIOPT 2021 (virtual), July 22.
- 2021 Robert Baraldi, Stefan Wild, Sven Lyeffer (2021), “Using Filter Methods to Guide Convergence for ADMM, with Applications to Nonnegative Matrix Factorization Problems”, SIAM CSE 2021 (virtual), March 1.
- 2020 “Moreau-Yoshida Regularization and First Order Methods with Firedrake”, Firedrake 2020, Seattle, WA; February 22.
- 2019 “Basis Pursuit Denoise with Nonsmooth Constraints”, DOE CSGF Annual Program Review, Arlington, VA; July 14-18.
- 2019 “An Acceleration Framework for Parameter Estimation using Implicit Sampling and Adaptive Reduced order Models”, SIAM CSE, Spokane WA; 2/25-3/1.
- 2018 “Relaxation Algorithms for matrix completion, with applications to seismic travel-time data interpolation”, DOE CSGF Annual Program Review, Arlington, VA; July 15-19.
- 2016 “Systems Modeling and Data Assimilation in Drug Development”, SIAM Annual Life Sciences Conference, Boston, MA; July 11-15.

Code Development

- 2022- [Rapid Optimization Library](#) (part of [Trilinos](#)) - C++.
- 2019- [RegularizedOptimization](#) (part of [JuliaSmoothOptimizers](#)) - Julia.

2019- [ShiftedProximalOperators](#) (part of [JuliaSmoothOptimizers](#)) - Julia.
 2019- [RegularizedProblems](#) (part of [JuliaSmoothOptimizers](#)) - Julia.
 2019-2021 [UW-AMO Group](#).

CODING LANGUAGES

Active Matlab, Python, PyTorch, Julia, C++.
 Inactive Java, R, Markdown, HTML, OpenMP/MPI.

Service

2019- Reviewer: Inverse Problems, SIAM Journal On Scientific Computing, Mathematical Computing, Optimization Letters, SIAM Journal on Optimization.
 2021- Minisymposia Organizer: SIAM Optimization (2021), ICCOPT/MOPTA (2022), SIAM CSE (2021,2023).

Teaching/Tutorials

2016-2021 UW Applied Mathematics SIAM Student Chapter: contributed tutorials in Git, Julia; facilitated student life discussions.
 2016-2019 Organizer - UW Applied Mathematics Numerical Analysis Research Club: contributed talks in UQ and Numerical Analysis; taught numerical linear algebra techniques; organized speakers.
 2016 Teaching Assistant: MATH 126 Calculus 3, University of Washington.
 2013 Mathematics Tutor: MA 121 Calculus 1, MA 241 Calculus 2, NC State University.

References

Drew P. Kouri - Sandia National Laboratories: dpkouri@sandia.gov
 Aleksandr Aravkin - University of Washington: saravkin@uw.edu
 Dominique Orban - Polytechnique Montréal: dominique.orban@gerad.ca
 Harbir Antil - George Mason University: hantil@gmu.edu
 Sven Leyffer - Argonne National Lab: leyffer@mcs.anl.gov
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