Rodrigo Veiga

Postdoctoral researcher

École Polytechnique Fédérale de Lausanne (EPFL)

Lab for Statistical Mechanics of
Inference in Large Systems (SMILS)

⋈ rodrigo.veiga@epfl.ch

Github in Linkedin Dorcid

GoogleScholar Web Site

Brazil ₩ 02-May-1988



Education

2017–2022: Doctor of Science, Physics, University of São Paulo, São Paulo, Brazil.

Thesis: Statistical Physics Analysis of Machine Learning Models

2010–2012: Master of Science, Physics, University of São Paulo, São Carlos, Brazil.

Thesis: Effects of Correlated Hybridization in the Single-impurity Anderson Model (in

portuguese)

2006–2009: Bachelor in Physics, University of São Paulo, São Carlos, Brazil.

Publications

Articles

- 2024 **R. Veiga**, A. Remizova, and N. Macris. Stochastic gradient flow dynamics of test risk and its exact solution for weak features, *arxiv:2402.07626* (*preprint*), 2024.
- 2023 R. Veiga, L. Stephan, B. Loureiro, F. Krzakala, and L. Zdeborová. Phase diagram of stochastic gradient descent in high-dimensional two-layer neural networks*. Journal of Statistical Mechanics: Theory and Experiment, volume 2023, page 114008. IOP Publishing, *Updated version of the proceeding published in Advances in Neural Information Processing Systems 35 (NeurIPS 2022), nov 2023.
- 2023 E. Cornacchia*, F. Mignacco*, R. Veiga*, C. Gerbelot, B. Loureiro, and L. Zdeborová. Learning curves for the multi-class teacher–student perceptron. *Machine Learning: Science and Technology*, volume 4, page 015019. IOP Publishing, *Equal contribution, 2023.
- 2020 **R. Veiga** and R. Vicente. Restricted Boltzmann machine flows and the critical temperature of Ising models, *arxiv:2006.10176* (*preprint*), 2020.
- 2020 **R. Veiga**, R. Murta, and R. Vicente. Age-structured estimation of COVID-19 ICU demand from low quality data, *arxiv:2006.06530* (*preprint*), 2020.

Conference Proceedings

2022 R. Veiga, L. Stephan, B. Loureiro, F. Krzakala, and L. Zdeborová. Phase diagram of stochastic gradient descent in high-dimensional two-layer neural networks. In Advances in Neural Information Processing Systems NeurIPS, volume 35, pages 23244–23255, 2022.

2013 V. Líbero and R. Veiga. Effects of correlated hybridization in the single-impurity Anderson model. In APS March Meeting Abstracts, volume 2013 of APS Meeting Abstracts, page R19.004, March 2013.

Research Experience

École Polytechnique Fédérale de Lausanne (EPFL), Switzerland

Oct 2022–present *Postdoctoral researcher*.

SMILS - Lab for Statistical Mechanics of Inference in Large Systems

Supervisor: Prof. Nicolas Macris

Financial support: EPFL, École Polytechnique Fédérale de Lausanne.

Feb 2021–Jan 2022 Vising doctoral student.

IdePHICS - Information, Learning and Physics Lab

Supervisor: Prof. Florent Krzakala

• Financial support: CAPES-PrINT, Program for Institutional Internationalization; Brazil; Grant number 88887.467036/2019-00. EPFL, École Polytechnique Fédérale de Lausanne.

university of São Paulo (USP), Brazil

Jul 2017–Aug 2022 Doctoral student.

IFUSP - Physics Institute

Supervisor: Prof. Renato Vicente

• Project: Statistical physics and machine learning models

• Financial support: CNPq, The National Council for Scientific and Technological Development; Brazil. Grant number 162857/2017-9.

Aug 2012–May 2013 Doctoral student.

IFSC-USP São Carlos Physics Institute

Supervisor: Prof. Miled Moussa

• Project: Entanglement and quantum discord in the superradiance and applications of quantum information theory in NMR

• Financial support: CAPES, Coordination for the Improvement of Higher Education Personnel; Brazil. PROEX.

Mar 2010–May 2012 Master student.

IFSC-USP São Carlos Physics Institute

Supervisor: Prof. Valter Líbero

• Project: Effects of correlated hybridization in the single-impurity Anderson model

• Financial support: FAPESP, The State of São Paulo Research Foundation; Brazil. Grant number 2009/13065-8.

Apr 2008–Dec 2009 Undergraduate student project.

IFSC-USP São Carlos Physics Institute

Supervisor: Prof. Valter Líbero

• Project: Density functional theory applied to the antiferrimagnetic Heisenberg model

• Financial support: FAPESP, The State of São Paulo Research Foundation; Brazil. Grant number 2007/59988-4.

Teaching

Spring, 2024: CS526 Learning theory, EPFL, Lausanne, Switzerland.

Master's course taught by Prof. Nicolas Macris. I was responsible for two lessons:

- 18th March: Bias variance tradeoff and the double descent phenomenon.
- 25th March: Double descent, continuation and derivation for weak features model.

Participation in events

- May 2024 Youth in High Dimensions: Recent Progress in Machine Learning, High-Dimensional Statistics and Inference; Trieste, Italy.
 - Contributed talk: Time Evolution of the Test Risk under Stochastic Gradient Flow Dynamics.
- Apr 2024 From Theory to Practice: Workshop in Data Science; African Institute for Mathematical Sciences; Kigali, Rwanda.
 - Invited talk: Time Evolution of the Test Risk under Stochastic Gradient Flow Dynamics.
- Aug 2023 Statistical Physics and Machine Learning Back Together; Cargèse, France.

 Poster presentation: Phase diagram of stochastic gradient descent in high-dimensional two-layer neural networks.
- Jun 2023 Mathematical Physics of Complex Systems; Cortona, Italy.
- Dec 2022 NeurIPS, Conference on Neural Information Processing Systems; New Orleans, USA.
 - Poster presentation: Phase diagram of stochastic gradient descent in high-dimensional two-layer neural networks.
- Apr 2022 TOPML, Workshop on the Theory of Overparameterized Machine Learning; Houston, USA; Virtual event.
 - Contributed talk: Phase diagram of stochastic gradient descent in high-dimensional two-layer neural networks.
- Jun 2020 Youth in High-dimensions: Machine Learning, High-dimensional Statistics and Inference for the New Generation, *ICTP*; Trieste, Italy; <u>Virtual event</u>.
- Dec 2019 First School on Data Science and Machine Learning, *ICTP-SAIFR*; São Paulo, Brazil.
- Sep 2017 Minicourse on Machine Learning for Many-Body Physics, *ICTP-SAIFR*; São Paulo, Brazil.
- Oct 2012 II SIFSC São Carlos Physics Institute Graduate Workshop, *IFSC-USP*; São Carlos, Brazil.
 - Poster presentation: Entanglement and quantum Discord in the superradiance.
- Out 2011 | I SIFSC São Carlos Physics Institute Graduate Workshop, IFSC-USP; São Carlos, Brazil.
 - Poster presentation: Effects of correlated hybridization in the single-impurity Anderson model.
- Jul 2011 Brazilian School on Statistical Mechanics, IIP-UFRN; Natal, Brazil.
 Poster presentation: Effects of correlated hybridization in the single-impurity Anderson model.
- Nov 2010 XIV São Carlos Physics Institute Graduate Workshop, *IFSC-USP*; São Carlos, Brazil.
 - Poster presentation: Correlated hybridization in the single-impurity Anderson model and non-local functional in the Heisenberg model.

Computer skills </>

Programming Python, R, Fortran, Cython, Wolfram Mathematica

Machine learning PyTorch, Scikit-learn, Keras

Text LATEX

OS Linux 🐧

Languages 🚱

English Fluent

French Basic

Portuguese Native

Complementary training

May 2018 Machine Learning Engineer Nanodegree - Udacity Udacity Online Programs. Online course.

References 🗫



Prof. Nicolas Macris

École Polytechnique Fédérale de Lausanne ⋈ nicolas.macris@epfl.ch

Prof. Renato Vicente

University of São Paulo ⋈ rvicente@usp.br

Prof. Florent Krzakala

École Polytechnique Fédérale de Lausanne

Prof. Nestor Caticha

University of São Paulo ⋈ ncaticha@usp.br

Non-academic work experience



Jul 2013– Mar 2017 Financial administrator.

Primos Materiais para Construções Ltda, Brazil.