Sudeep Salgia

Fourth Year PhD candidate Electrical and Computer Engg. Dept. Cornell University

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Research Interests

My research interests are on theoretical aspects of Machine Learning, in the broad areas of statistical learning, stochastic optimization, bayesian optimization, bandits and active online learning. I am passionate about math-intensive problems that contribute to a better understanding and wider applications of fundamental principles of Machine Learning.

Education

Aug'18-Present **Cornell University**.

PhD Electrical and Computer Engineering

Advisor: Prof. Qing Zhao

CGPA 4.16/4.0

July'14-May'18 Indian Institute of Technology Bombay.

Bachelor of Technology in Electrical Engineering (with Honors)

Minor in Computer Science

CGPA 9.74/10

Publications and Submissions

o A Domain-Shrinking based Bayesian Optimization Algorithm with Order-Optimal Regret Performance [Paper]

Sudeep Salgia, Sattar Vakili, Qing Zhao

Neural Information Processing Systems (NeurIPS), 2021

 An order-optimal adaptive test plan for noisy group testing under unknown noise models Sudeep Salgia, Qing Zhao

International Conference on Acoustics, Speech and Signal Processing (ICASSP), 2021

 Stochastic Coordinate Minimization with Progressive Precision for Stochastic Convex Optimization Paper

Sudeep Salgia, Qing Zhao, Sattar Vakili

International Conference on Machine Learning (ICML), 2020

 Stochastic Gradient Descent on a Tree: an Adaptive and Robust Approach to Stochastic Convex Optimization [Paper]

Sattar Vakili, **Sudeep Salgia**, Qing Zhao

Annual Allerton Conference on Communication, Control and Computing, 2019

 On Bandlimited Spatiotemporal Field Sampling with Location and Time Unaware Mobile Sensors [Paper]

Sudeep Salgia, Animesh Kumar

International Conference on Acoustics, Speech and Signal Processing (ICASSP), 2018

- As Easy as ABC: Adaptive Binning Coincidence Test for Uniformity Testing [Preprint]
 Sudeep Salgia, Qing Zhao, Lang Tong
 Submitted to Algorithmic Learning Theory (ALT), 2022
- Kernel-based Federated Learning with Personalization
 Sudeep Salgia, Sattar Vakili, Qing Zhao
 Submitted to International Conference on Artificial Intelligence and Statistics (AISTATS), 2022
- Disagreement-based Active Learning in Online Settings [Preprint]
 Boshuang Huang, Sudeep Salgia, Qing Zhao
 Submitted to IEEE Transactions on Signal Processing
- Noisy Group Testing under Unknown Noise Models
 Sudeep Salgia, Qing Zhao
 Under submission to IEEE Transactions on Signal Processing
- Stochastic Coordinate Minimization with Progressive Precision for Stochastic Convex Optimization Sudeep Salgia, Qing Zhao, Sattar Vakili Under submission to Mathematics of Operation Research

Internship

May'21-Aug'21 **Machine Learning Solutions Lab, Amazon,** Applied Scientist Intern Identifying and building ML solutions to address business problems of clients Hosted by Daniel Horowitz and Emmanuel Salawu

- Critically evaluated the efficiency of Amazon Personalize by comparing it against stateof-the-art recommendation models to help design a User Personalized Recommendation system for a leading news organization
- Assessed efficacy and fit of various ML approaches (Amazon Lookout for Equipment, Amazon Forecast and custom models) to be used for Predictive Maintenance in drug manufacturing

Research Projects

- Algorithm for Gaussian Process Bandits with Order-Optimal Regret (Published in NeurlPS'21)
 - Proposed an algorithm for blackbox optimization that achieves optimal regret order, closing the existing gap between upper and lower bounds
 - Proposed approach is a generic framework that reduces the computational complexity of UCB based algorithms by a factor of $O(T^{2d-1})$
- Adaptive Strategies for Uniformity Testing (Submitted to ALT'22)
 - Developed a sequential version of the Coincidence test with order optimal sample complexity that adapts to the distance of the underlying distribution to the uniform distribution
 - Extended the algorithm for testing uniformity of continuous distributions based on an adaptive binning of the domain that leverages the adaptivity of the above algorithm
- Noisy Quantitative Group Testing (Published in ICASSP'21)
 - Developed a new adaptive test plan consisting of a hierarchy of biased random walks guided by a novel local sequential test for noisy group testing under unknown noise models
 - Established the order-optimal performance of the proposed strategy in terms of both the population size and the error rate

• **Kernel-based Federated Learning** (Submitted to AISTATS'22)

- Developed an order-optimal algorithm for federated learning with personalization where the objective functions belong to an RKHS
- Proposed a communication efficient variant of above algorithm based on sparse Gaussian Process approximation to address the communication issues in federated learning setups

• Progressive Coordinate Minimization (Published in ICML'20)

- Developed a general framework for extending low-dimensional stochastic optimization routines to high-dimensional problems while preserving their performance
- Extended the coordinate minimization algorithm for stochastic optimization by using a low-dimensional routine for minimization along a coordinate upto a controlled level of precision
- Established the optimality of the proposed minimization precision in each iteration and its independence from the low-dimensional routine

• Stochastic Gradient Descent on a Tree (Published in Allerton'19)

- Developed an adaptive and robust algorithm for one dimensional stochastic optimization based on inducing a biased random walk on a binary interval tree
- Designed an improved local sequential test based on Law of Iterated Logarithm resulting in optimal performance of the above algorithm

• Disagreement-based Active Learning in Online Settings (Submitted to Trans. Sig. Proc.)

- Proposed a new active learning algorithm in online settings with a finite regret and $O(\log^2 T)$ label complexity under Massart Noise conditions
- Extended the algorithm for Tsybakov Noise model and established an optimal regret performance
- Derived novel lower bounds on label complexity for fixed regret performance in online settings to establish the optimality of the proposed algorithm

Sampling and Estimation of Bandlimited fields (UG Thesis, Published in ICASSP 2018)

- Obtained bounds on the reconstruction error in estimating a spatially bandlimited field sampled at unknown locations obtained from an unknown autoregressive process
- Extended the above analysis to obtain similar bounds for reconstructing spatiotemporally varying fields from samples obtained at unknown locations and unknown time stamps

Scholastic Achievements and Awards

- 2018 Awarded Jacobs Scholar Fellowship at Cornell University
- 2018 Silver Medalist in the Class of 2018, IIT Bombay
- 2014 Secured All India Rank 214 in JEE Advanced 2014 among 150,000 selected candidates from over all India
- 2017 Selected for the final round of Honda YES Scholarship, among top 20 students in India on the basis of views on and contribution to eco-technology
- 2015 Best Application Award for our project on Sign Language to Text Converter at the Tech & RnD Expo, IIT Bombay
- 2005-2012 Stood among Top 100 in India in various Math, Science and Cyber Olympiads

Skills and Coursework

Math Measure Theory, Probability, Linear Algebra, Statistical Learning Theory, Convex Optimization, Real Analysis, Topology

EE Optimal Control, Stochastic Systems : Estimation and Control, Information Theory, Signal Processing

Programming MATLAB, Python

Positions of Responsibilities

Jul'21-Present Board Member of Cornell India Association, Cornell University.

o Responsible for heading the Logistics of various events throughout the year

Sep'18-Dec'19 Member of Graduate team of International Students Union at Cornell University

May'17-Apr'18 **Department Academic Mentor**, *IIT Bombay*.

 \circ Selected among 22 students based on interpersonal skills and academic performance to mentor students with academic backlogs and to help them address concomitant social problems

Jan'18-Apr'18 **Teaching Assistant for Linear Algebra**, *IIT Bombay*.

Jul'17-Apr'18 Volunteer, Abhyasika, IIT Bombay.

 Abhyasika is an initiative that runs tutorials for underprivileged children and supports them in their education

May'16-Apr'17 Manager, Technical Projects, *IIT Bombay*.

- Shouldered key responsibility for evaluation and allocation of student driven sociotechnical projects
- Spearheaded collaboration with London School of Economics for their Enactus program and creation of National Innovation Club at IIT Bombay

Co-Curricular Activities

- Secured sixth position in a global Creative Writing competition in Mood Indigo 2014 the cultural fest of IIT Bombay
- Amongst top active contributors at Math StackExchange (top 11%)
- Was a Moderator at Brilliant.org, a community based platform for development of skills in Math and Science for international competitive exams
- Articles published in various print media (English and Hindi) during the last ten years
- Hobbies: Painting, Sketching, Badminton, Cricket