# Welcome!

Al for Algorithmic Reasoning and Optimization

### About me



Grew up in Lincoln, Vermont



BA: Columbia *Math* 



PhD: Carnegie Mellon Computer Science



Faculty: Stanford Research:

- Machine learning
- Algorithm design and
- Interface between Econ and CS

# Outline for today

### 1. High-level overview

- 2. Course outline
- 3. Course format
- 4. Policies
- 5. Project

# Al for Algorithmic Reasoning & Opt

#### **Core idea**

- Models that **choose**, **design**, or **execute** algorithms
- Bridges LLMs, GNNs, optimization, and theory

#### Core capabilities (examples)

- Translate natural language into mathematical formulations
- Learn heuristics, policies, and solver configurations
- Simulate algorithmic primitives (search, DP, ...)
- Co-optimize models and solvers for performance gains

## Al for Algorithmic Reasoning & Opt

In this class, we'll cover...

#### **Evaluation principles**

- Evaluate optimality, feasibility, generalization, efficiency
- Respect problem structure: graphs, constraints, objectives, ...

### **Applications and limits**

- Power real-world systems: energy, logistics, markets, planning
- Recognize limits: NP-hardness, shifts, safety, reproducibility

# Why now?

#### **Advances in models**

- Transformers enable in-context algorithm selection
- GNNs approximate local algorithms with growing theory
- Diffusion models generate structured, combinatorial solutions

#### **Infrastructure**

- Benchmarks and datasets across routing, scheduling, ...
- Hardware and libraries support large-scale experimentation

# Why now?

#### **Applications**

Power systems, logistics, etc. need learned decision systems

#### **Foundations**

Guarantees with predictions connect ML and classical theory

#### **Community momentum**

Seminars, workshops, tutorials, ...

## Key archetypes to organize the field

#### Select

Choose algorithms, heuristics, or configurations per instance

#### **Simulate**

Learn algorithmic primitives (e.g., BFS, DP, local search)

#### **Co-optimize**

Couple models and solvers in hybrid methods

#### **Design**

Discover new algorithms and heuristics

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### Course map

**Foundations** (9/23 – 10/2)

Core ideas: GNNs, discrete optimization, approximation algorithms

**Transformers & LLMs** (10/7 - 10/16)

**Graph Neural Networks** (10/21 - 10/30)

**Mathematical Optimization** (11/6 - 11/13)

**Theoretical Guarantees** (11/18 - 11/20)

## Alg. reasoning with transformers & LLMs

Goal: uncover algorithmic behaviors inside large seq. models

Focus: regression ICL, algorithm selection, auto-design

- What algorithms emerge from in-context learning?
- How do transformers select among candidate algorithms?
- Can LLMs design new heuristics (beyond selection)?

# Algorithmic reasoning with GNNs

Goal: analyze how GNNs generate solutions to graph problems

Focus: classical algorithms to graph diffusion models

- How powerful can GNNs be as approximation algorithms?
- Do GNNs benefit from learning related problems together?
- Can diffusion models be used to solve hard graph problems?

### Mathematical optimization

Goal: connect ML/LLMs with optimization modeling & solving

Focus: NL→mathematical models, ML-guided search

- How can LLMs make optimization modeling more accessible?
- Can learning-guided search improve solver performance?
- What does it mean to make discrete opt. differentiable?

## Theoretical guarantees

Goal: study when ML-guided optimization is provably reliable

Focus: landscapes of solution samplers, apx. w/ predictions

- What can gradient methods guarantee for solution samplers?
- When can learned guidance be both useful and robust?

### Course map

#### **Foundations** (9/23 – 10/2)

Core ideas: GNNs, discrete optimization, approximation algorithms

#### **Transformers & LLMs** (10/7 – 10/16)

In-context learning, algorithm selection, auto-design

### **Graph Neural Networks** (10/21 - 10/30)

Approximation algorithms, dual reasoning, graph diffusion solvers

### **Mathematical Optimization** (11/6 - 11/13)

LLMs for modeling, ML-guided search, differentiable discrete opt.

### **Theoretical Guarantees** (11/18 - 11/20)

Policy-gradient landscapes, approximation with predictions

### Big questions across the course

How do we represent algorithms in ML models?

How should we evaluate learned algorithms?

What are the **limits** – and **guarantees** – we can prove?

Where do these ideas matter in practice?

### Something for everyone!

### If you like **theory**:

- Provable guarantees for ML-guided algorithms
- Explore limits of LLMs, GNNs, etc. under NP-hardness

### If you like machine learning:

- Study how transformers, GNNs, etc. reason algorithmically
- See how ML extends beyond prediction into problem-solving

## Something for everyone!

### If you like **optimization**:

- LLM-based modeling, ML-guided search, differentiable opt.
- Understand when ML improves—or fails to improve—solvers

### If you like applications:

- Apply ideas to energy, logistics, finance, and markets
- Gain a toolkit for structuring real-world decision problems

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### Two types of class sessions

**Foundations lectures** 

**Discussions** 

### Foundations lectures

Cover the core background you'll need for the discussions

#### Topics include:

- Basics of graph neural networks
- Mathematical optimization
- Approximation algorithms
- Diffusion models

Format: Whiteboard

Research shows students retain concepts better this way

### Discussions: the heart of the course

Most meetings will be student-led discussions

Each discussion covers one well-received paper from '23-'25

Some days you'll be a presenter, some days a non-presenter

The goal: spark conversations; analyze and build on ideas

### Format of a discussion

#### **Presenters:**

- One of three roles (Archaeologist, Researcher, Reviewer)
- ~7 minutes presenting highlights + 3 minutes Q&A

#### Non-presenters:

- Post one discussion question on Ed by 1pm that day
- Join the class conversation

#### **Professor:**

- Closes each class with a 20-minute preview of the next paper
- Helps clarify what to focus on when reading

# Archeologist

Situate the paper in context

Find one older paper it cites and explain the connection

Find one **newer paper** that cites it and explain the extension

Show how both relate to the paper's main idea

### Researcher

Propose a follow-up project inspired by the paper

Ground it in the paper's ideas, results, data, or code

### NeurlPS reviewer

Critique the paper as if you're writing a review

Provide ≥3 strengths and ≥3 weaknesses

Address: quality, clarity, significance, originality

### Non-presenter Ed discussion question

Characteristics of a good question:

- Specific: anchored in the paper's setup
- Forward-looking: invites thinking beyond what's tested
- Open-ended: there's no "right" answer, good for conversation
- Accessible: everyone in class can weigh in

## Why this format?

#### **Build research skills**

- Learn to read papers quickly but deeply
- Practice asking sharp, thought-provoking questions
- From course evaluations: "I'm a junior who had never done research before, but after this class, I feel equipped to do so."

### **Shape your own projects**

- See how to frame problems and methods
- Spot open directions for your final project

# Why this format?

#### Join the research community

• Discussions mirror what happens at conferences

#### Make the class fun

- Conversations are more memorable than lectures
- You'll learn from each other, not just from me

# Why this format?

- Format developed by Alec Jacobson & Colin Raffel (U of T)
- Great feedback here at Stanford!
  - "Very helpful in developing my ability to read and digest research papers, in addition to engaging with them in an intellectually meaningful way."
  - "The course format [was] a great way to interact with the various papers we read."
  - "The seminar format led to some really cool conversations about potential extensions of the work, applications to other areas, etc. I wish more classes were structured like this."

## Role logistics

Everyone will rotate through all three roles:

- Archaeologist
- Researcher
- Reviewer

Expect to be in each role once or twice during the quarter

• The exact count will depend on final enrollment

If the final enrollment is large, some roles may be done in teams

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### Attendance: Lectures

Attendance is optional but recommended

These are the "Foundations" sessions on the schedule

### Attendance: Discussions

Attendance is required

We know life happens (e.g., illness), so here's the policy:

- If scheduled as a Presenter:
  - You may miss one session
  - Must submit a video of your presentation within one week
- If scheduled as a Non-presenter:
  - You may miss up to two sessions
  - Still required to post your question on Ed

### Grading breakdown

#### **60 points: Discussion**

- E.g., if 6× Presenter and 6× Non-presenter:
  - Each presentation = 8 points → total 48 points
  - Each non-presenter assignment = 2 points  $\rightarrow$  total 12 points
- Subject to change depending on final enrollment

**40 points: Project** 

Pass/fail option: Only discussion, no project

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### Project overview

- Write a mini-paper (empirical, theoretical, or both)
- Option to work in groups (max 3 students) or solo
  - If in group: include specific contributions paragraph
- Groups expected to produce more work than solo projects
- Paper length: 3 + n pages (n = number of authors)
  - Excluding references & contributions
- Projects should show novelty
  - New application, method, or perspective

### Milestones/deadlines

- 10/10: Topic interests spreadsheet
  - Fill in topics you're excited about
  - If you want a project partner, reach out to like-minded students
- 10/31: Progress report
  - 1-2 pages describing project + partial results
- 12/4: Final presentation
  - Present your final project in class
- 12/12: Final writeup due

## Grading breakdown

Project matching spreadsheet - 3 points

Progress report - 7 points

Writing - 10 points (readability, completeness, context)

Novelty - 10 points (new idea, method, or perspective)

Final presentation - 10 points (clarity, insight into what you did)

### Course Assistant

TBA!

- They will have 5+ hours a week of bookable office hours
  - Take advantage of this for the course project!
  - Every year, at least one project turns into a NeurIPS/ICML paper
  - Meet with them (and me!) often to push project

# Looking forward to a great quarter!