# Wonjun Lee

### JOINT IMA-NIST POSTDOCTORAL ASSOCIATE, UMN

Minneapolis, MN

# Research Interests\_

My research focuses on developing partial differential equations (PDE)-based algorithms to solve high-dimensional machine learning problems and analyze the theoretical properties of the algorithms.

Machine learning, generative modeling, constrastive learning, optimal transport, gradient flows, mean field games.

# **Academic Positions**

### **University of Minnesota, Twin Cities**

Minneaplis, MN

**IMA-NIST Postdoctoral Fellow** 

Aug 2022 - Present

- A joint IMA-NIST Postdoctoral Fellowship in Analysis of Machine Learning at the Institute for Mathematics and its Applications (IMA) in the College of Science and Engineering at the University of Minnesota (UMN).
- Working on machine learning research with Prof. Jeff Calder, Prof. Gilad Lerman, and Prof. Li Wang.

#### **University of California, Los Angeles**

Los Angeles, CA

Assistant Adjunct Professor

Jun 2022 - Aug 2022

• Taught introductory programming course in C++ (PIC 10A) as a main instructor.

### Education

## **University of California, Los Angeles**

Los Angeles, CA

Ph.D. in Mathematics

Sep 2017 - Jun 2022

- Advisor: Professor Stanley Osher.
- Thesis: Algorithms For Optimal Transport And Their Applications To PDEs.

### **George Mason University**

Fairfax, Virginia

B.S. in Mathematics

May 2015

- Concentration in Applied Mathematics and Mathematical Statistics.
- GPA: 3.84/4.0 magna cum laude, Phi Beta Kappa.

### **Honors and Awards**

2022 Rising Star in Data Science from the University of Chicago. PROFILE LINK.

2021 UCLA Dissertation Year Fellowship (\$20,000)

2014 Outstanding Presentation Award at the Joint Mathematical Meetings, Baltimore, MD.

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# **Publications**

- J. Calder, **W. Lee**, A.M. Neuman, *Spectral convergence rate of the graph* p-Laplacian on a manifold with boundary, **In preparation**
- W. Lee, L. Wang, W. Li, *Generalized Deep JKO: an IMEX particle method for kinetic Fokker-Planck equations*, In preparation
- W. Lee, R. O'Neill, D. Zou, J. Calder, G. Lerman, *Geometry-Preserving Encoder/Decoder In Latent Generative Models*, In preparation
- M. Jacobs, W. Lee, An efficient numerical scheme for tumor growth models, In preparation
- J. Calder, **W. Lee**, *Understanding Contrastive Learning through Variational Analysis and Neural Network Optimization Perspectives*, **Submitted**
- J. Calder, **W. Lee**, *Monotone Discretizations of Levelset Convex Geometric PDEs*, Numerische Mathematik, 2024
- Y. Yang, **W. Lee**, D. Zou, G. Lerman, *Improving Hyperbolic Representations via Gromov-Wasserstein Regularization*, ECCV, 2024
- W. Lee, L. Wang, W. Li, *Deep JKO: Time-Implicit Particle Methods For General Nonlinear Gradient Flows*, Journal of Computational Physics, 2024
- W. Lee, Y. Yang, D. Zou, G. Lerman, *Monotone Generative Modeling via a Gromov-Monge Embedding*, Preprint, 2023
- W. Lee, S. Liu, W. Li, S. Osher, *Mean Field Control Problems For Vaccine Distribution*, Research in the Mathematical Sciences, 2022
- W. Li, **W. Lee**, S. Osher, *Computation Mean-Field Information Dynamics Associated With Reaction Diffusion Equations*, Journal of Computational Physics, 2022
- S. Agrawal, **W. Lee**, S. W. Fung, L. Nurbekyan, *Random Features for High-Dimensional Nonlocal Mean-Field Games*, Journal of Computational Physics, 2022
- A. Vepa, A. Choi, N. Nakhaei, W. Lee, N. Stier, A. Vu, G. Jenkins, X. Yang, M. Shergill, M. Desphy, K. Delao, M. Levy, C. Garduno, L. Nelson, W. Liu, F. Hung, F. Scalzo, Weakly-Supervised Convolutional Neural Networks for Vessel Segmentation in Cerebral Angiography, Proceedings of the IEEE/CVF Winter Conference on Applications of Computer Vision (WACV), 2022
- **W. Lee**, W. Li, B. Lin, A. Monod, *Tropical Optimal Transport and Wasserstein Distances in Phylogenetic Tree Space*, Information Geometry, 2021
- M. Jacobs, **W. Lee**, F. Léger, *The back-and-forth method for Wasserstein gradient flows*, ESAIM: COCV, 27:28, 2021.
- **W. Lee**, S. Liu, H. Tembine, W.C. Li, S. Osher., *Controlling propagation of epidemics via mean-field games*, SIAM Journal on Applied Math, 2020
- W. Lee, R.J. Lai, W. Li, S. Osher., *Generalized unnormalized optimal transport and its fast algorithms*, Journal of Computational Physics, 2020
- H. Gao, **W. Lee**, W. Li, Z. Han, S. Osher, and H. V. Poor, *Energy-efficient Velocity Control for Massive Rotary-Wing UAVs: A Mean Field Game Approach*, IEEE Globecom, 2020.
- Y. Kang, S. Liu, **W. Lee**, W. Li, H. Zhang, and Z. Han, *Joint Task Assignment and Trajectory Optimization for a Mobile Robot Swarm by Mean-Field Game*, IEEE Globecom, 2020.

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# **Teaching Experience**

### **University of Minnesota**

Minneapolis, MN

Instructor Aug 2022 – Present

Fall 2024 Math 2243: Linear Algebra and Differential Equations

Summer 2024 Summer School: Machine Learning Summer Camp for high school students

Spring 2024 Math 2243: Linear Algebra and Differential Equations

Summer 2023 **Summer School**: Machine Learning Summer Camp for high school students Summer 2023 **Summer School**: Random Structures in Optimizations and Related Applications

Spring 2023 Math 2243: Linear Algebra and Differential Equations

### **University of Minnesota**

Minneapolis, MN

Mentor from Directed Reading Program (DRP)

Aug 2023 - May 2024

- Mentoring undergraduate students for the quarter-long independent study project in math.
- Topics: survey of optimization methods and their applications in neural newtorks.

### **University of California, Los Angeles**

Los Angeles, CA

**Teaching Assistant** 

Aug 2017 – Jun 2021

- PIC 10ABC: Intro, intermediate, advanced C++ programming.
- PIC 16: Python with Applications Python modules such as PyQt, SciPy, Pandas, and NLTK.
- Math 164: Fundamentals of optimization. Linear / nonlinear programming.
- Math 151B: Applied numerical methods with analysis of algorithms and computer implementations.

### **University of California, Los Angeles**

Los Angeles, CA

Mentor from Directed Reading Program (DRP)

Jan 2021 - Mar 2022

- Mentoring undergraduate students for the quarter-long independent study project in math.
- Topics: unsupervised learning of image segmentation, generative adversarial networks, applications of mean field games in finance.

# Service and Outreach \_\_

2024 Ambassador for the University of Minnesota's Data Science Initiative (DSI), UMN DSI

Co-organizer of the minisymposium 'Theory and Applications of Optimal Transport in Machine Learning' with Jeff Calder, **SIAM Annual Meeting 2024** 

# Work Experience \_\_\_\_\_

### **University of California, Los Angeles**

Los Angeles, CA

Research Assistant

Aug 2017 – Aug 2022

• Developed efficient algorithms using PDEs and optimal transport to solve challenging problems, including Wasserstein gradient flows, Navier-Stokes equations, and epidemic models. (PyTorch, C++)

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Fairfax, VA

Research Assistant May 2017 – May 2018

• Developed deep learning methods using SVD and diffusion map for classification tasks. (Tensorflow)

**Cheiron, Inc**Actuary
Feb 2015 - Sep 2016

- Evaluated the likelihood of undesirable events using actuarial pricing and projection models.
- Worked on actuarial valuation reports for public, single-employer, and multi-employer plans.

# **Presentations, Talks\_**

- 2024 Understanding Contrastive Learning from Variational and Neural Network Optimization Perspectives, **Upcoming**: UMTC-UMD Postdoc Seminar Program, **UMD**
- Geometry-preserving encoder and decoder on latent diffusion models, **Upcoming**: (Poster) SIAM Conference on Mathematics of Data Science (MDS24), **Atlanta Georgia** 
  - Understanding Contrastive Learning from Variational and Neural Network Optimization
- 2024 *Perspectives*, **Upcoming**: SIAM Conference on Mathematics of Data Science (MDS24), **Atlanta Georgia**
- Geometry-preserving encoder and decoder on latent diffusion models, SIAM Annual Meeting (SIAM AN24), **Spokane, Washington**
- Monotone Generative Modeling via a Gromov-Monge Embedding., Computational and Applied Math (CAM) Seminar, **Georgia Tech**
- Monotone Generative Modeling via a Gromov-Monge Embedding., Applied Math Seminar, **UC**Santa Barbara
- Monotone Generative Modeling via a Gromov-Monge Embedding., Workshop on Models and Algorithms for Path Planning (MAPP), **UT Austin**
- Monotone discretizations of levelset convex geometric PDEs., Analysis and Probability Seminar, lowa State University
- Monotone Generative Modeling via a Gromov-Monge Embedding., A Monthly Seminar at The Mokaplan Research, Mokameeting, **Inria Paris**
- Monotone Generative Modeling via a Gromov-Monge Embedding., Kernel Club, **Colorado**School of Mines
- Monotone Generative Modeling via a Gromov-Monge Embedding., ACMD Seminar, National Institute of Standards and Technology (NIST)
- Deep JKO for general gradient flows., Workshop on kinetic and optimal transport, **University** of Minnesota
- Monotone generative modeling via Gromov-Monge Embedding., 2023 Algorithms for Threat Detection PI Workshop (Poster session), **Washington D.C.**
- 2023 Monotone discretizations of levelset convex geometric PDEs., The Level Set Collective II, UCLA
- Monotone discretizations of levelset convex geometric PDEs., SIAM Conference on Computational Science and Engineering , **CSE23**
- The back-forth method for Wasserstein gradient flows., IMA Data Science Seminar, **University** of Minnesota

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- Mean field control problems for vaccine distribution., Optimal transport and Mean field games Seminar, **University of South Carolina**
- The back-forth method for Wasserstein gradient flows., Current Literature in Applied Mathematics Seminar, **UCLA**
- The back-forth method for Wasserstein gradient flows., Optimal transport and Mean field games Seminar, **University of South Carolina**
- 2020 Numerical Methods and Applications of Optimal Transport., The Level Set Collective, **UCLA**
- Tropical Wasserstein Distances in Phylogenetic Tree Space., Optimal transport and Mean field games Seminar, **UCLA**
- 2019 Energy-efficient Velocity Control for Massive Rotary-Wing UAVs: A Mean Field Game Approach,
  Optimal transport and Mean field games Seminar, **UCLA**

# **Skills and Hobbies**

**Programming** C/C++, Python, Matlab

**Language** English, Korean

**Hobbies** Movies and video games

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