# FRONTIERS IN COMPUTING + MATHEMATICAL SCIENCES

JANUARY 11 AND FEBRUARY 8 2021

Caltech

# FRONTIERS IN COMPUTING + MATHEMATICAL SCIENCES 2021

ALL TALKS ARE ONE HOUR LONG, AND WILL BE HELD ONLINE IN ZOOM.
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## JANUARY 11

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|---|---|---|
| 8:55am | Introduction | Andrew Stuart<br>Caltech |
| 9:00am | Optimal Transport for Inverse Problems and the Implicit Regularization | Yunan Yang<br>*New York University* |
| 10:15am | Advancing Scalable, Provable Optimization Methods in Semidefinite & Polynomial Programs | Diego Cifuentes<br>*Massachusetts Institute of Technology* |
| 11:30am | Solving High-Dimensional PDEs, Controls, and Games with Deep Learning | Jiequn Han<br>*Princeton University* |
| 2:00pm | Proof Engineering Tools for a New Era | Talia Ringer<br>*University of Washington* |
| 3:15pm | Reliable Machine Learning in Feedback Systems | Sarah Dean<br>*University of California, Berkeley* |

# Advancing Scalable, Provable Optimization Methods in Semidefinite & Polynomial Programs

Diego Cifuentes
*Massachusetts Institute of Technology*

Optimization is a broad area with ramifications in many disciplines, including machine learning, control theory, signal processing, robotics, computer vision, power systems, and quantum information. I will talk about some novel algorithmic and theoretical results in two broad classes of optimization problems. The first class of problems are semidefinite programs (SDP). I will present the first polynomial time guarantees for the Burer-Monteiro method, which is widely used for solving large scale SDPs. I will also discuss some general guarantees on the quality of SDP solutions for parameter estimation problems. The second class of problems I will consider are polynomial systems. I will introduce a novel technique for solving polynomial systems that, by taking advantage of graphical structure, is able to outperform existing techniques by orders of magnitude in suitable applications.

# Reliable Machine Learning in Feedback Systems

Sarah Dean
*University of California, Berkeley*

Machine learning techniques have been successful for processing complex information, and thus they have the potential to play an important role in data-driven decision-making and control. However, ensuring the reliability of these methods in feedback systems remains a challenge, since classic statistical and algorithmic guarantees do not always hold.

In this talk, I will provide rigorous guarantees of safety and agency in dynamical settings relevant to robotics and recommendation systems. I take a perspective based on reachability, to specify which parts of the state space the system avoids (safety) or can be driven to (agency). For data-driven control, we show finite-sample performance and safety guarantees which highlight relevant properties of the system to be controlled. For recommendation systems, we introduce a novel metric of agency and show that it can be efficiently computed. In closing, I discuss how the reachability perspective can be used to design social-digital systems with a variety of important values in mind.

# Solving High-Dimensional PDEs, Controls, and Games with Deep Learning

Jiequn Han
*Princeton University*

Developing algorithms for solving high-dimensional partial differential equations, controls, and games has been an exceedingly difficult task for a long time, due to the notorious "curse of dimensionality". In this talk, we introduce a family of deep learning-based algorithms for these problems. The algorithms exploit the mathematical structure of problems and utilize deep neural networks as efficient approximations to high-dimensional functions. Numerical results of a variety of examples demonstrate the efficiency and accuracy of the proposed algorithms in high-dimensions. This opens up new possibilities in economics, engineering, and physics, by considering all participating agents, assets, resources, or particles together at the same time, instead of making ad hoc assumptions on their inter-relationships.

# Proof Engineering Tools for a New Era

Talia Ringer
*University of Washington*

Interactive theorem provers make it possible to prove that a program satisfies a specification. This provides a high degree of certainty that the program is trustworthy. The last two decades have marked a new era of verification of large and critical systems using interactive theorem provers. Still, the costs of developing these verified systems are high, and the costs of maintaining them even higher. These costs are addressed by *proof engineering*: technologies that make it easier to develop and maintain verified systems.

This talk will present some of the key challenges that proof engineering addresses, focusing in particular on my work on *proof repair*. In contrast with traditional proof automation, proof repair views proofs as fluid entities that must evolve alongside the programs whose correctness they prove. My work on proof repair uses a combination of semantic differencing and program transformations on proof terms to adapt proofs to breaking changes. I have implemented these techniques in a flexible proof repair tool called PUMPKIN PATCH. PUMPKIN PATCH has already been used to support proof engineering benchmarks, ease development with dependent types, and simplify a mechanized verification of the TLS Handshake protocol.

# Optimal Transport for Inverse Problems and the Implicit Regularization

Yunan Yang
*New York University*

Optimal transport has been one interesting topic of mathematical analysis since Monge (1781). The problem's close connections with differential geometry and kinetic descriptions were discovered within the past century, and the seminal work of Kantorovich (1942) showed its power to solve real-world problems. Recently, we proposed the quadratic Wasserstein distance from optimal transport theory for inverse problems, tackling the classical least-squares method's longstanding difficulties such as nonconvexity and noise sensitivity. The work was soon adopted in the oil industry. As we advance, we discover that the advantage of changing the data misfit is more general in a broader class of data-fitting problems by examining the preconditioning and "implicit" regularization effects of different mathematical metrics as the objective function in optimization, as the likelihood function in Bayesian inference, and as the measure of residual in numerical solution to PDEs.