## IMS Young Mathematical Scientists Forum — Applied Mathematics

(06-09 January 2025)

### **ORGANIZING COMMITTEE**

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Kim Chuan Toh National University of Singapore

Xin Tong National University of Singapore

#### Venue

Department of Mathematics
Seminar Room 1
Block S17, #04-06
10 Lower Kent Ridge Road
Singapore 119076







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Monday, 06 Jan 2025		
Time	Title	Speaker
0900-0910	Registration	
0910-0915	Opening Remarks	Program Organizer
0915-1000	Tree Tensor Network Operators for Long-Range Pairwise Interactions	Gianluca Ceruti University of Innsbruck, Austria
1000-1045	On the Kinetic Description of Objective Molecular Dynamics (OMD): Multiscale Modeling, Numerics, Data-driven Applications	Kunlun Qi University of Minnesota-Twin Cities, USA
1045-1100	Group Photo & Tea Break	
1100-1145	Mathematical Aspects of Deep-learning Techniques for Identifying Collective Variables of Molecular Dynamics	Wei Zhang Zuse Institute Berlin, Germany
1145–1330	Lunch Reception Department of Mathematics (Lounge)	
1330-1415	Any-dimensional Optimization	Eitan Levin California Institute of Technology, USA
1415–1500	Real-Time Solution of Mixed-Integer Quadratic Programs Using Decision Diagrams	Shaoning Han National University of Singapore, Singapore
1500-1515	Tea Break	
1515–1600	Near-Optimal Regret Guarantee of CE Heuristic for Online Linear Programming	Wenjia Wang Hong Kong University of Science and Technology (Guangzhou), China
1600-1645	Exploring Chordal Sparsity in Semidefinite Programming with Sparse Plus Low-rank Data Matrices	Tianyun Tang National University of Singapore, Singapore
Tuesday, 07 Jan 2025		
Time	Title	Speaker
0900-0915	Registration	
0915-1000	Efficient and Distribution-aware Model and Data Pruning	Qi Lei NYU Courant Institute of Mathematical Sciences, USA

Tuesday, 07 Jan 2025			
Time	Title	Speaker	
1000-1045	Understanding Distribution Learning of Diffusion Models via Low-Dimensional Modeling	Peng Wang University of Michigan, USA	
1045-1100	Tea Break		
1100-1145	Universal Parameter-free Methods for Convex and Nonconvex Optimization	Tianjiao Li Georgia Institute of Technology, USA	
1145-1330	Lunch Break		
1330-1415	Optimization and Learning for Mean-Field Games via Occupation Measure	Anran Hu Columbia University, USA	
1415–1500	Provable Benefit of Cutout and CutMix for Feature Learning	Chulhee Yun KAIST, S.Korea	
1500-1515	Tea Break		
1515–1600	Propagation of Chaos for Mean-field Neural Networks and its Application to Model Merging	Atsushi Nitanda A*Star, Singapore	
1600-1645	Towards Large Scientific Learning Models with In-Context Operator Networks	Liu Yang National University of Singapore, Singapore	
1745-2000	Conference Dinner at The Scholar  1-way transfer from NUS S17 - NUS Guildhouse Speakers and Invited Guests Only		

Wednesday, 08 Jan 2025		
Time	Title	Speaker
0900-0915	Registration	
0915-1000	Generative Diffusion Models: Optimization, Generalization and Fine-tuning	Renyuan Xu New York University, USA
1000-1045	Hedging: Holding Stocks, Trading Bonds	Marko Hans Weber National University of Singapore, Singapore
1045-1100	Tea Break	
1100-1145	Stochastic Stefan Problems in Finance: From Contagion to Supercooling	Andreas Søjmark London School of Economics and Political Science, UK
1145-1330	Lunch Break	
1330-1415	Calibration to Market-implied Risk Measures	Gabriele Visentin ETH Zürich, Switzerland

Time Speaker  Cheuk Ting Li The Chinese University of Hong Kong, Hong Kong SAR of China  Tea Break  Solving Sparse \& High-Dimensional-Output  Speaker  Cheuk Ting Li The Chinese University of Hong Kong, Hong Kong SAR of China  Guanyi Wang National University of Singapora	Wednesday, 08 Jan 2025			
1415–1500 Channel Simulation and Lossy Compression The Chinese University of Hong Kong, Hong Kong SAR of China  1500–1515 Tea Break  Solving Sparse \ & High-Dimensional-Output  Guanyi Wang	Time	Title	Speaker	
Solving Sparse \& High-Dimensional-Output  Guanyi Wang	1415–1500	Channel Simulation and Lossy Compression	The Chinese University of Hong	
I Solving Sparse & High-Dimensional-Olifolit	1500-1515	Tea Break		
Regression via Compression  Regression via Compression  Singapore	1515-1600		National University of Singapore,	

Thursday, 09 Jan 2025		
Time	Title	Speaker
	Free Discussion	