# Nadejda V. Drenska

School of Mathematics, University of Minnesota Vincent Hall, 206 Church St. SE Minneapolis, MN 55455

ndrenska@umn.edu http://ndrenska.wixsite.com/ver0

### **Research Interests**

Viscosity solutions of PDEs and optimal control theory applied to online machine learning problems from the area of 'prediction with expert advice,' semi-supervised learning analysis through the game-theoretic p-Laplacian.

Broader: nonlinear analysis, PDEs, semi-supervised learning, repeated two-person games, graph theory, and applications in computer science.

### **Current Position**

MCFAM Postdoc at University of Minnesota, Twin Cities

2018-present

#### **Education**

New York University – Courant Institute of Mathematical Sciences	2017
Mathematics Ph.D., adviser Robert V. Kohn, A PDE Approach to a Prediction Problem Involving Randomized S	Strategies
Brown University	2012
B. Sc. in Mathematics with Honors and B. Sc. in Applied Mathematics with Honors, magna cum laude	
Sofia High School of Mathematics (Sofia, Bulgaria)	2007

## **Publications**

- J. Calder and N. Drenska. Semi-Supervised Learning and the p-Laplacian. (in preparation)
- D. Mosaphir, J. Calder, and N. Drenska. **Analysis and Numerical Methods for Prediction with Expert Advice.** (in preparation)
- J. Calder and N. Drenska. **Asymptotically Optimal Strategies for Online Prediction with History-Dependent Experts.** *accepted, Journal of Fourier Analysis and Applications,* 2020
- N. Drenska and J. Calder. **Online Prediction with History-Dependent Experts: The General Case.** *accepted, Communications on Pure and Applied Mathematics (CPAM)*, 2020
- N. Drenska and R. V. Kohn. **A PDE Approach to the Prediction of a Binary Sequence with Advice from Two History-Dependent Experts.** *arXiv*:2007.12732, 2020

N Drenska and R.V. Kohn. **Prediction with Expert Advice: a PDE Perspective.** *Journal of Nonlinear Science, 30(1): 137-173,* 2020

#### Selected Talks

A PDE Interpretation of Prediction with Expert Advice	
WPI Colloquium	2021
Joint Mathematics Meetings	2021
OneWorld Machine Learning	2020
Optimal Control, Optimal Transport, and Data Science workshop, IMA	2020
LMS-Bath Symposium	2020
Two PDE Approaches to A Problem from Prediction with Expert Advice	
IPAM, UCLA	2020
Analysis and Applied Mathematics Seminar, UIC	2020
PDE Approaches to Two Problems from Prediction with Expert Advice	
Applied Interdisciplinary Mathematics Seminar, UMichigan	2019
A PDE Approach to Some Randomised-Strategy Two-Player Games	
IMA Data Science Seminar, UMN	2018

Materials Working Groups, NYU  A PDE Approach to Prediction with Expert Advice	2016
WPI STEM Faculty Launch, WPI	2016
RPI Applied Math Days, RPI	2016
SIAM Conference on Analysis of PDEs, Scottsdale AZ (awarded SIAM Student Travel Award)	2015
Materials Working Group, NYU	2015
Teaching Experience	
University of Minnesota	2018 - present
Instructor for Multivariable Calculus, PDEs I and II	
Instructor and course supervisor for 13 Multivariable Calculus sections	2018
Courant Institute of Mathematical Sciences, NYU	2014, 2015
Teaching Assistant for Calculus I, PDEs, and ODEs	2000 2010 2012
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Teaching Assistant and/or grader for Analysis, ODEs, PDEs, Multivariable Calculus <b>Division of Applied Mathematics, Brown University</b>	2011
Teaching Assistant for Methods of Applied Mathematics I, Methods of Applied Mathematics II	2011
Math Resource Center, Brown University	2009
Tutor for calculus, linear algebra, and methods of applied math (differential equations)	2009
Teaching High School Students	
Instructor for Machine Learning Virtual Summer Camp for high school students	2020
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Undergraduate Research Projects	
"Snaking Under Radial Perturbations"	Summer 2012
supervisor Professor Bjorn Sandstede, presented at Summer at ICERM	
Applied Mathematics Thesis: "Numerical Approximation of Spectra for Localized Oscillatory Structure and Design Control of the Property of the	ctures" 2012
Thesis Adviser Professor Riorn Sandstede Division of Anniled Mathematics. Brown University	
Thesis Adviser Professor Bjorn Sandstede, Division of Applied Mathematics, Brown University	
presented at Summer Research Symposium and Theories in Action, Brown U	2012
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