Building an Automated Scientist: Using Machine Learning to Configure Algorithms



Modern science is computational

Modern science is increasingly computational.

- Particularly in genomics, where experiments have multiple computational steps.
- Domain problems have in turn lead to algorithmic advances.

More people are relying on computational tools.

Parameter Advising for Bioinformatics

Bioinformatics software

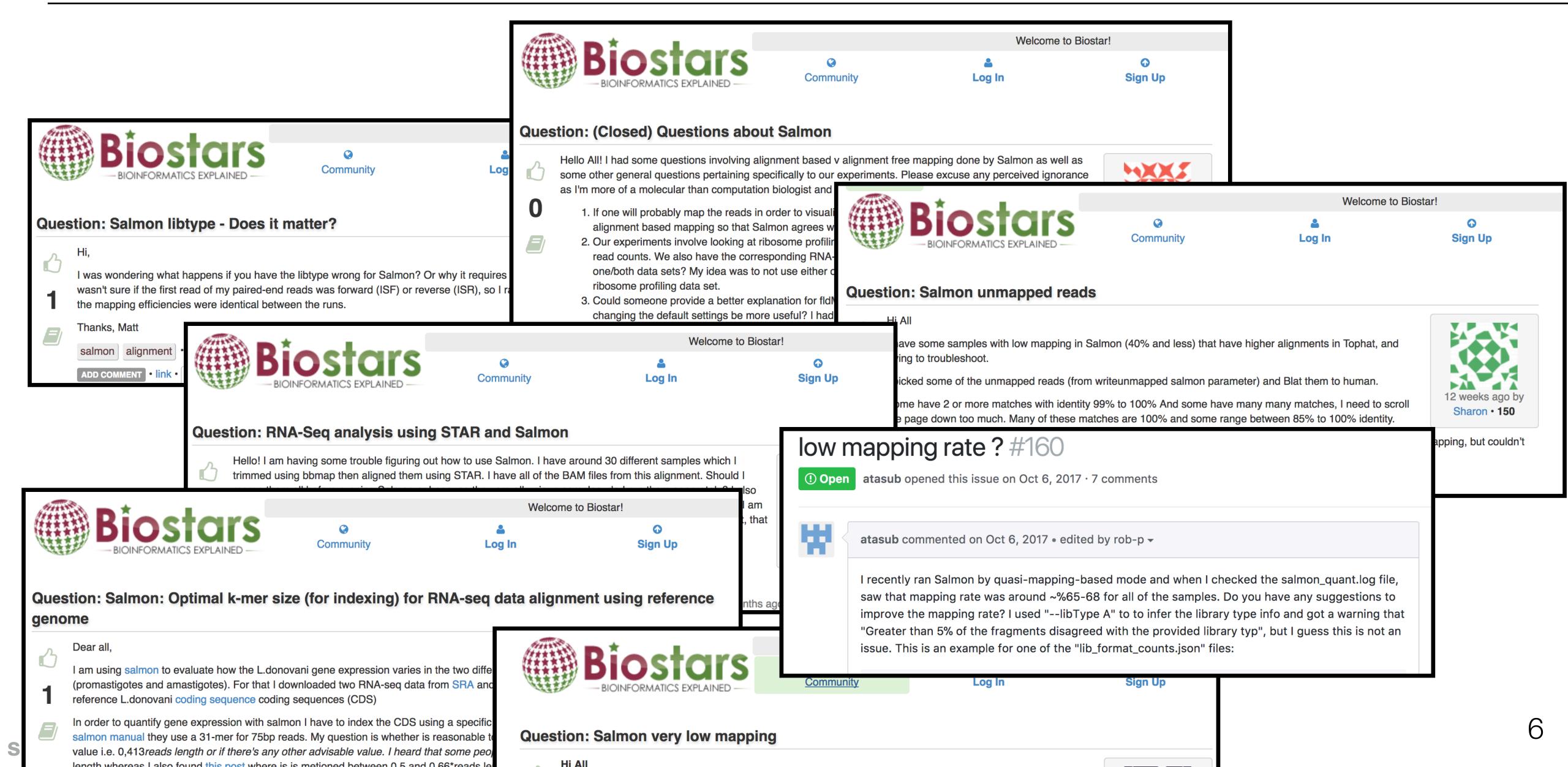
Common themes arise in bioinformatics (and many other domain) problems.

- Many are computationally inefficient to solve exactly.
- Many tools developed for these problems.
- Each tool has many parameters whose values have an impact on the output.

```
Quant
                   Perform dual-phase, mapping-based estimation of
                   transcript abundance from RNA-seq reads
                   salmon quant options:
                   basic options:
                     -v [ --version ]
                                                          print version string
                     -h [ --help ]
                                                          produce help message
                     -i [ --index ] arg
                                                          Salmon index
                     -l [ --libType ] arg
                                                          Format string describing the library type
                     -r [ --unmatedReads ] arg
                                                          List of files containing unmated reads of (e.g. single-end reads)
                     -1 [ --mates1 ] arg
                                                          File containing the #1 mates
                     -2 [ --mates2 ] arg
                                                          File containing the #2 mates
                                                          Output quantification file.
                     -o [ --output ] arg
                     --discardOrphansQuasi
                                                          [Quasi-mapping mode only] : Discard orphan mappings in quasi-mapping mode. If this flag is passed then only paired mappings
                                                          will be considered toward quantification estimates. The default behavior is to consider orphan mappings if no valid paired
                                                          mappings exist. This flag is independent of the option to write the orphaned mappings to file (--writeOrphanLinks).
                                                          [FMD-mapping mode only] : Consider orphaned reads as valid hits when performing lightweight-alignment. This option will
                     --allowOrphansFMD
                                                          increase sensitivity (allow more reads to map and more transcripts to be detected), but may decrease specificity as orphaned
                                                          alignments are more likely to be spurious.
                                                          Perform sequence-specific bias correction.
                     --seqBias
                     --gcBias
                                                          [beta for single-end reads] Perform fragment GC bias correction
                     -p [ --threads ] arg
                                                          The number of threads to use concurrently.
                     --incompatPrior arg
                                                          This option sets the prior probability that an alignment that disagrees with the specified library type (--libType) results
                                                          from the true fragment origin. Setting this to 0 specifies that alignments that disagree with the library type should be
                                                          "impossible", while setting it to 1 says that alignments that disagree with the library type are no less likely than those
                                                          that do
                     -g [ --geneMap ] arg
                                                          File containing a mapping of transcripts to genes. If this file is provided Salmon will output both quant.sf and
                                                          quant.genes.sf files, where the latter contains aggregated gene-level abundance estimates. The transcript to gene mapping
                                                          should be provided as either a GTF file, or a in a simple tab-delimited format where each line contains the name of a
                                                          transcript and the gene to which it belongs separated by a tab. The extension of the file is used to determine how the file
                                                          should be parsed. Files ending in '.gtf', '.gff' or '.gff3' are assumed to be in GTF format; files with any other extension
                                                          are assumed to be in the simple format. In GTF / GFF format, the "transcript_id" is assumed to contain the transcript
                                                          identifier and the "gene_id" is assumed to contain the corresponding gene identifier.
                     -z [ --writeMappings ] [=arg(=-)]
                                                          If this option is provided, then the quasi-mapping results will be written out in SAM-compatible format. By default, output
slides: debl
```

will be directed to stdout, but an alternative file name can be provided instead.

If you're using Salmon on a metagenomic dataset, consider setting this flag to, disable parts of the abundance, estimation model



Most users rely on the default parameter settings,

- which are meant to work well on average,
- but the most interesting examples are not typically "average".

The default parameter choices misaligns this region of the sequences.

It's not just a problem in computational biology!

SATzilla: Portfolio-based Algorithm Selection for SAT

Lin Xu Frank Hutter Holger H. Hoos Kevin Leyton-Brown

Department of Computer Science University of British Columbia 201-2366 Main Mall, BC V6T 1Z4, CANADA XULIN730@CS.UBC.CA HUTTER@CS.UBC.CA HOOS@CS.UBC.CA KEVINLB@CS.UBC.CA



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Concertio Launches Optimizer Studio to Help Performance Engineers and IT Professionals Achieve Peak System Performance

by admin | Feb 22, 2018 | News | 0 comments

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ParamILS: An Automatic Algorithm Configuration Framework

Frank Hutter Holger H. Hoos Kevin Leyton-Brown

University of British Columbia, 2366 Main Mall Vancouver, BC, V6T1Z4, Canada

Thomas Stützle

STUETZLE@ULB.AC.BE

HUTTER@CS.UBC.CA

KEVINLB@CS.UBC.CA

HOOS@CS.UBC.CA

Université Libre de Bruxelles, CoDE, IRIDIA Av. F. Roosevelt 50 B-1050 Brussels, Belgium

Swarm and Evolutionary Computation 1 (2011) 19-31



Contents lists available at ScienceDirect

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journal homepage: www.elsevier.com/locate/swevo



Invited paper

Parameter tuning for configuring and analyzing evolutionary algorithms

A.E. Eiben*, S.K. Smit 1

Department of Computer Science, Vrije Universiteit Amsterdam De Boelelaan 1081a 1081 HV, Amsterdam, Netherlands

ARTICLE INFO

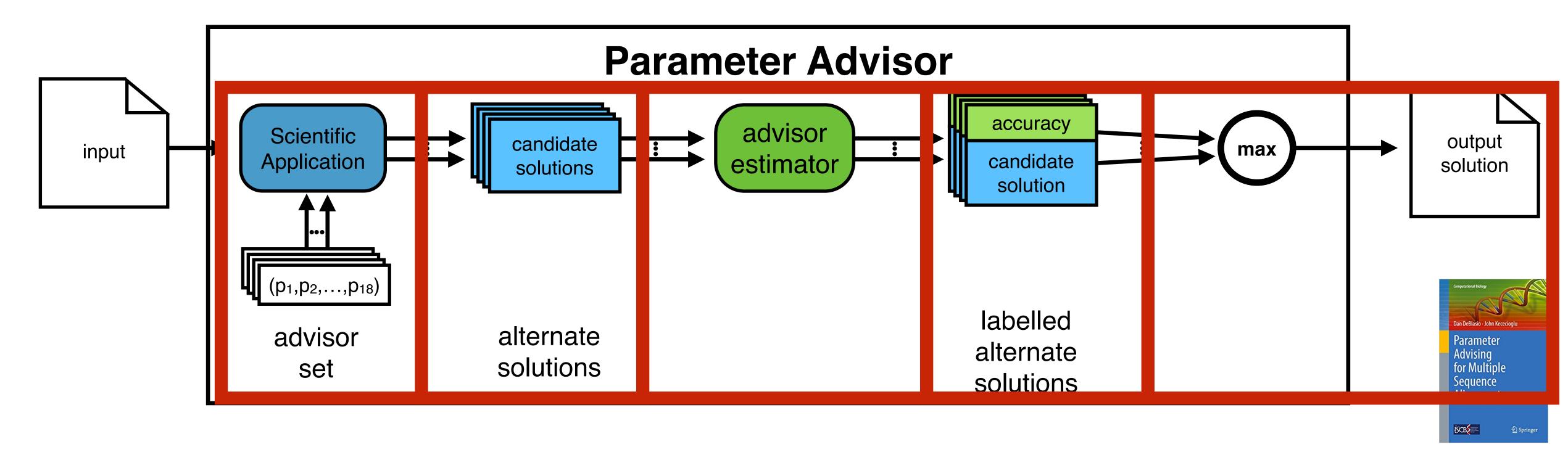
ABSTRACT

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Steps of advising:

- An advisor set of parameter choice vectors is used to obtain candidates.
- Solutions are ranked based on the accuracy estimation.
- The highest ranked candidate is returned.



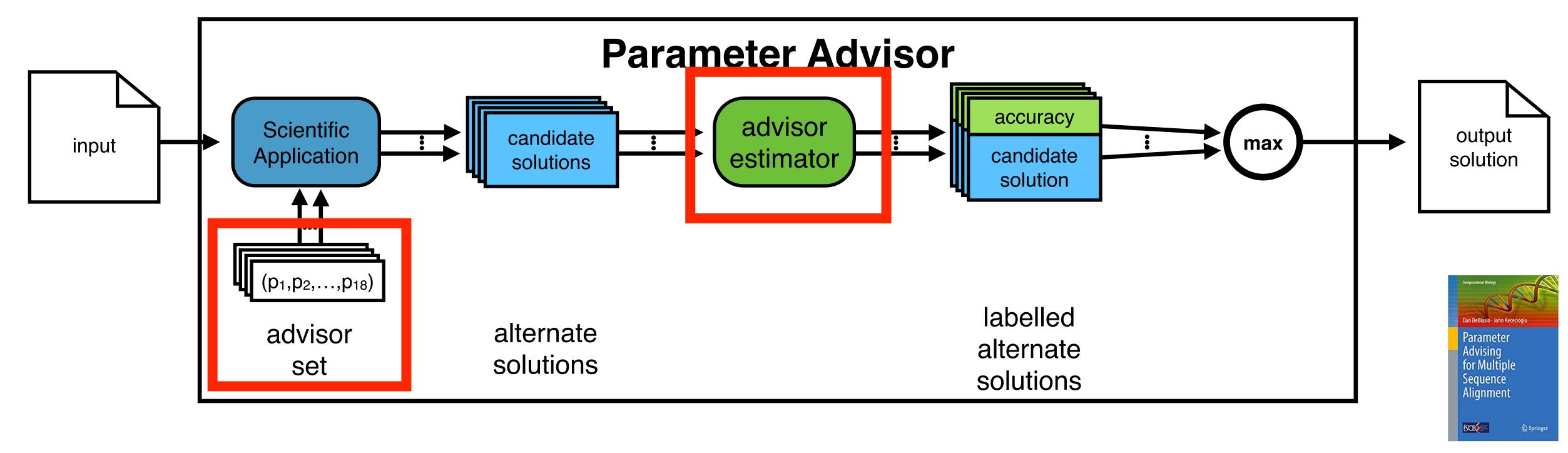
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Components of an advisor:

- An advisor set of parameter choice vectors.
- An advisor estimator to rank solutions.

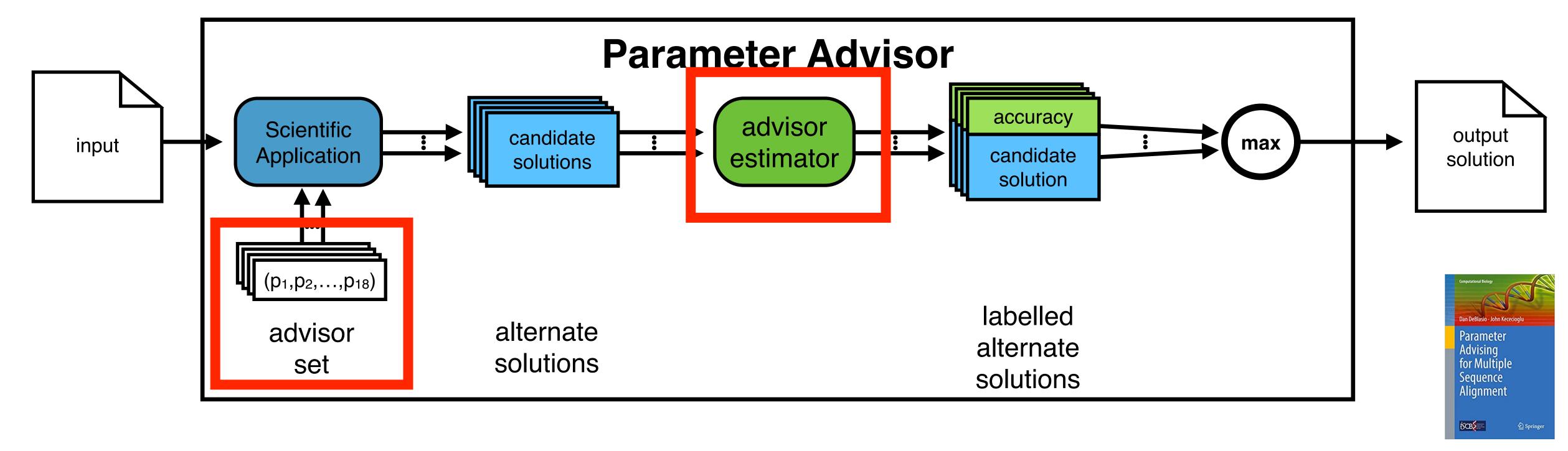


Components of an advisor:

- An advisor set of parameter choice vectors.
- An advisor estimator to rank solutions.

A good advisor set:

- Small
- Representative

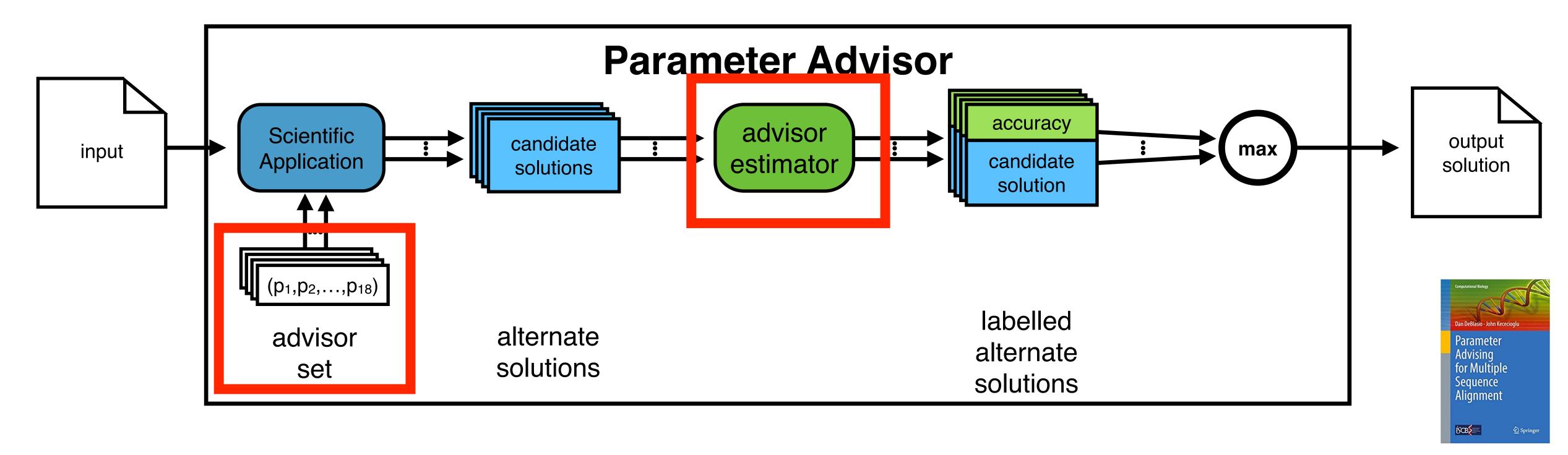


Components of an advisor:

- An advisor set of parameter choice vectors.
- An advisor estimator to rank solutions.

A good advisor estimator:

- Efficient
- Rank Solutions Well



Background: Sequence Alignment

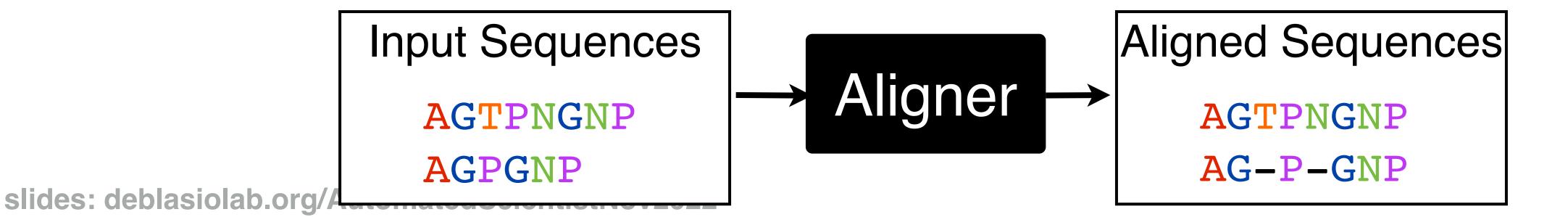
sequence alignment

Given

- •a pair of sequences S_1, S_2 with lengths m and n, and
- an alignment objective function

find an $2 \times L$ matrix

- where max(m,n) < L < m+n,
- each row represents one sequence from the set with inserted gaps, and
- is optimal under the objective function.



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Edit Distance

A specific version of the the alignment problem

- the objective function is simply the count of operations:
 - replace one character with another -- R
 - delete a character from the first string -- D
 - insert a character from the second string -- I

Example: $S_1 =$ baseball & $S_2 =$ ballcap.

• 5 operations: change s→1, e→1, b→c, delete 1, 1→p

Alignment

We associate a similarity score with each pair of aligned characters:

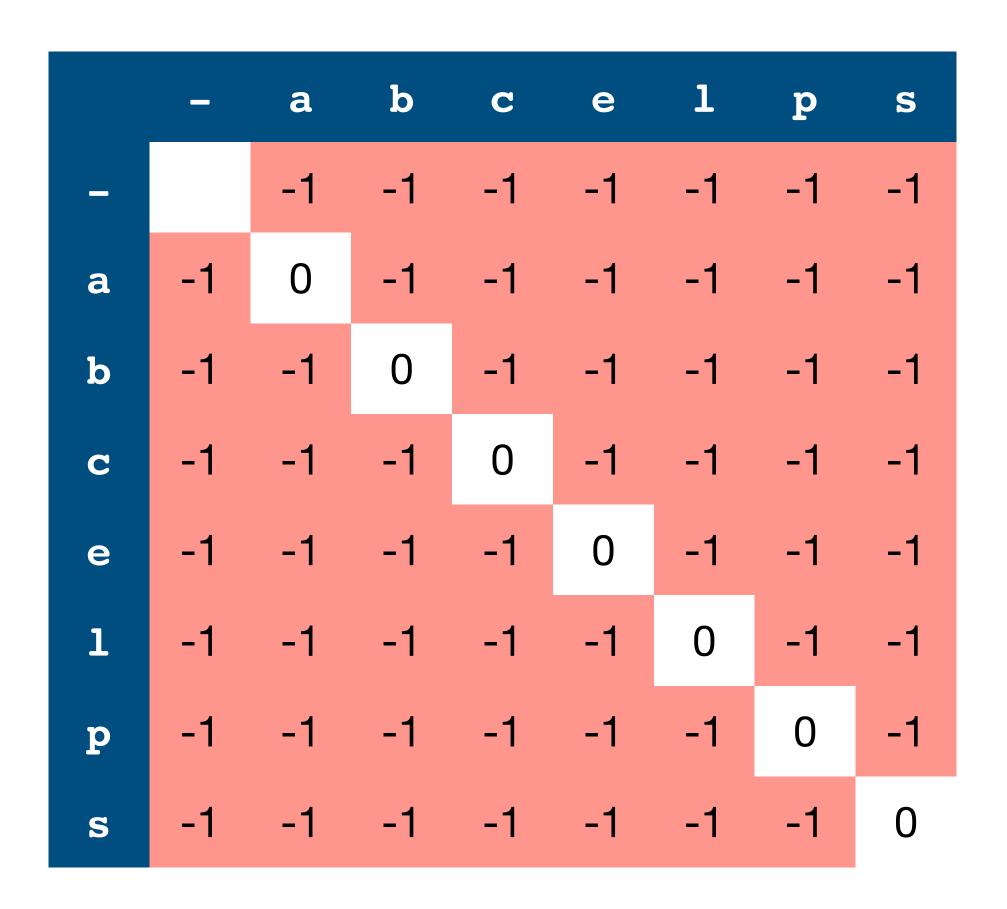
- for characters $x,y \in \Sigma \cup \{-\}$
- define $\delta(x,y)$ to be the similarity of x and y

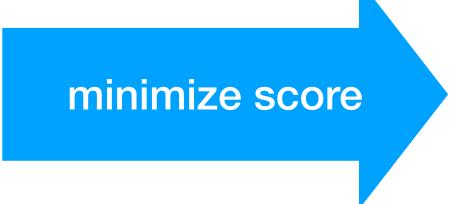
Let the score, Δ , of an alignment ($A = \{S'_1, S'_2\}$), be defined as $\Delta(A) =: \sum_{1 \leq i \leq |S'_1|} \delta(S'_1[i], S'_s[i])$

Goal of alignment is to maximize that sum

Alignment

δ for edit distance





baseball ballca-p

brute-force: compute all possible alignments and score them

would take exponential time to compute the optimal alignment

using dynamic programming Needleman and Wunsch [1970] found that the optimal alignment can be computed in *O(mn)*-time.

Dynamic programming, generally, works by:

- solving sub-problems,
- storing the results, then
- combine the solutions to find the answer.

The sub-problem we will solve?

• Given two strings S[1...n] and T[1...m], find the best alignment

Dynamic programming, generally, works by:

- solving sub-problems,
- storing the results, then
- combine the solutions to find the answer.

The sub-problem we will solve?

• Given two strings S[1...n] and T[1...m], find the best alignment given the best alignments of:

```
-S[1...(n-1)] and T[1...m],

-S[1...n] and T[1...(m-1)], and

-S[1...(n-1)] and T[1...(m-1)]
```

Define an nxm array V

• the cell *V(i,j)* will hold the score of the best sub alignments of *S[1...i]* and *T[1...j]*

The recurrence relation (the base of any dynamic program)

$$V(i,j) = \max \begin{cases} V(i-1,j-1) + \delta(S[i],T[j]) & \text{match/mismatch} \\ V(i-1,j) + \delta(S[i],-) & \text{delete} \\ V(i,j-1) + \delta(-,T[j]) & \text{insert} \end{cases}$$

The initialization is:

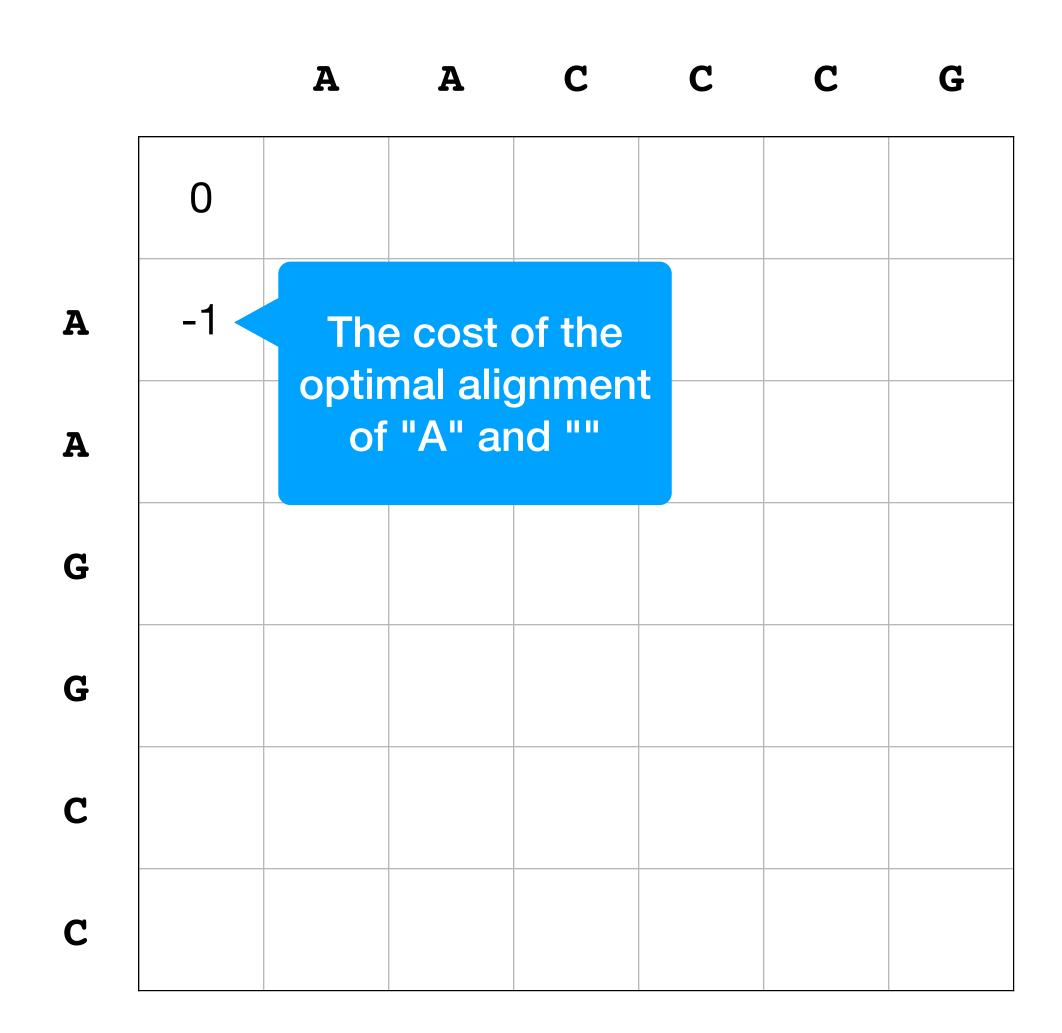
$$V(0,0) = 0$$

$$V(0,j) = V(0,j-1) + \delta(-,T[j])$$

$$V(i,0) = V(i-1,0) + \delta(S[i],-)$$

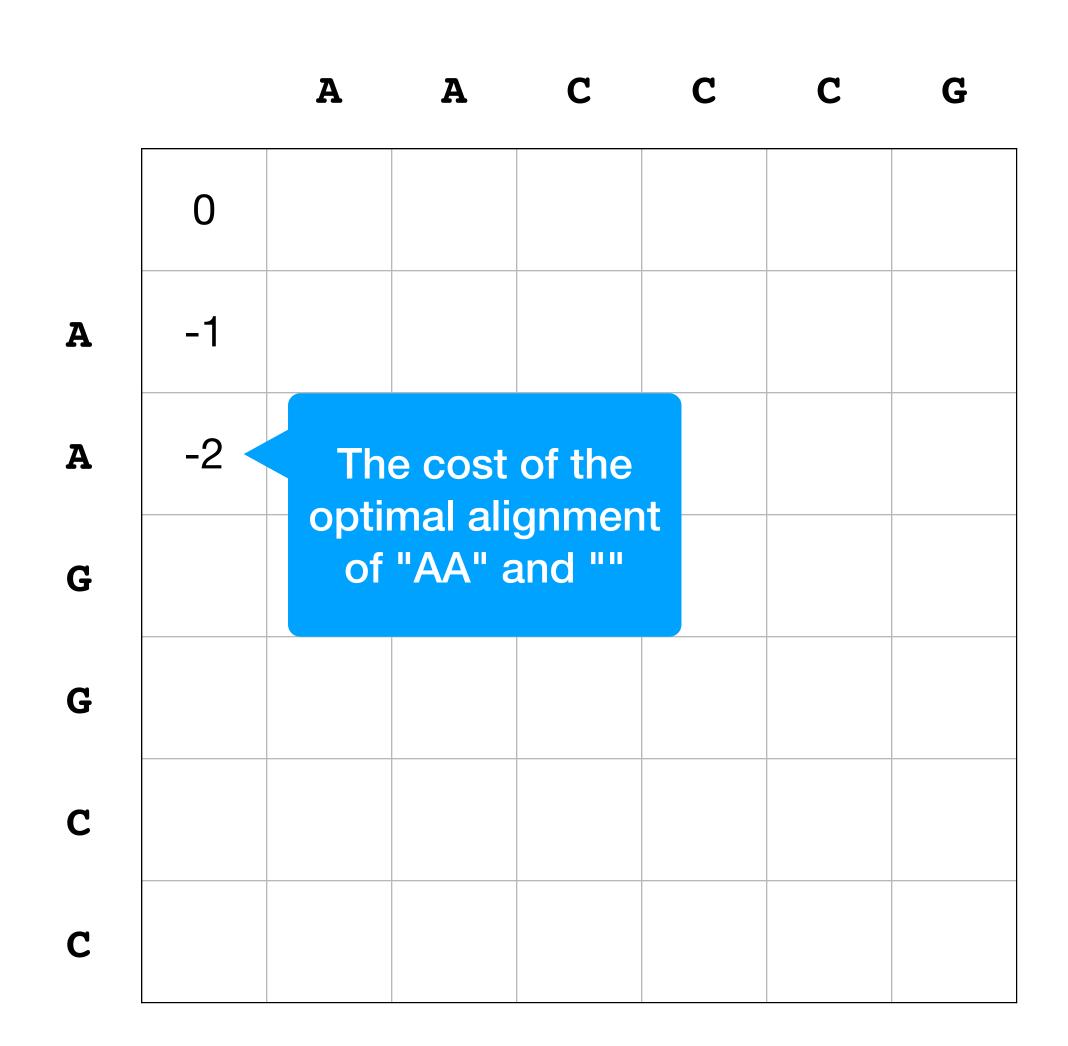
Optimal alignment score is in V(n,m)

$$\delta(-,x) = -1$$
 for $x \in \Sigma$
 $\delta(x,-) = -1$ for $x \in \Sigma$
 $\delta(x,y) = 1$ for $y = x$
 $\delta(x,y) = -1$ for $y \neq x$



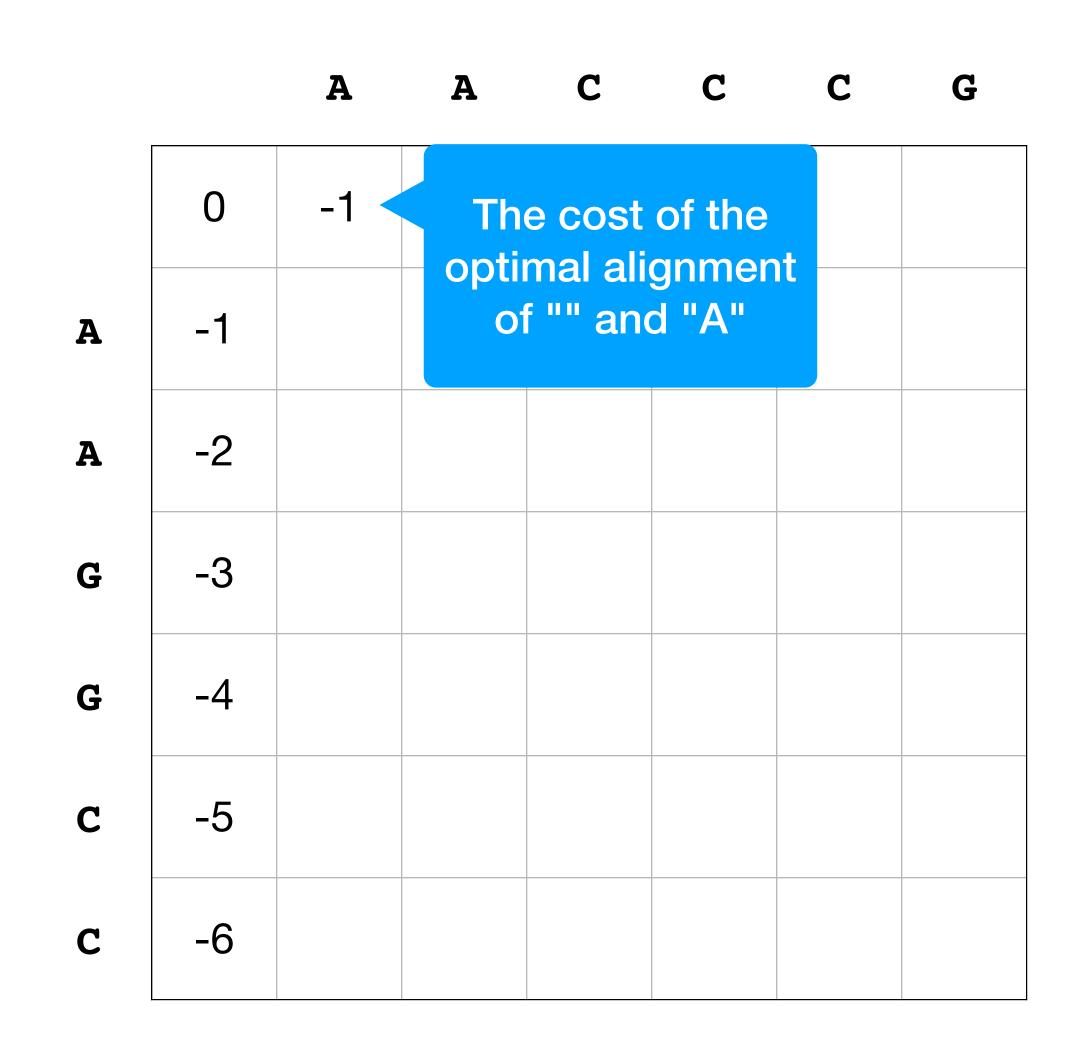
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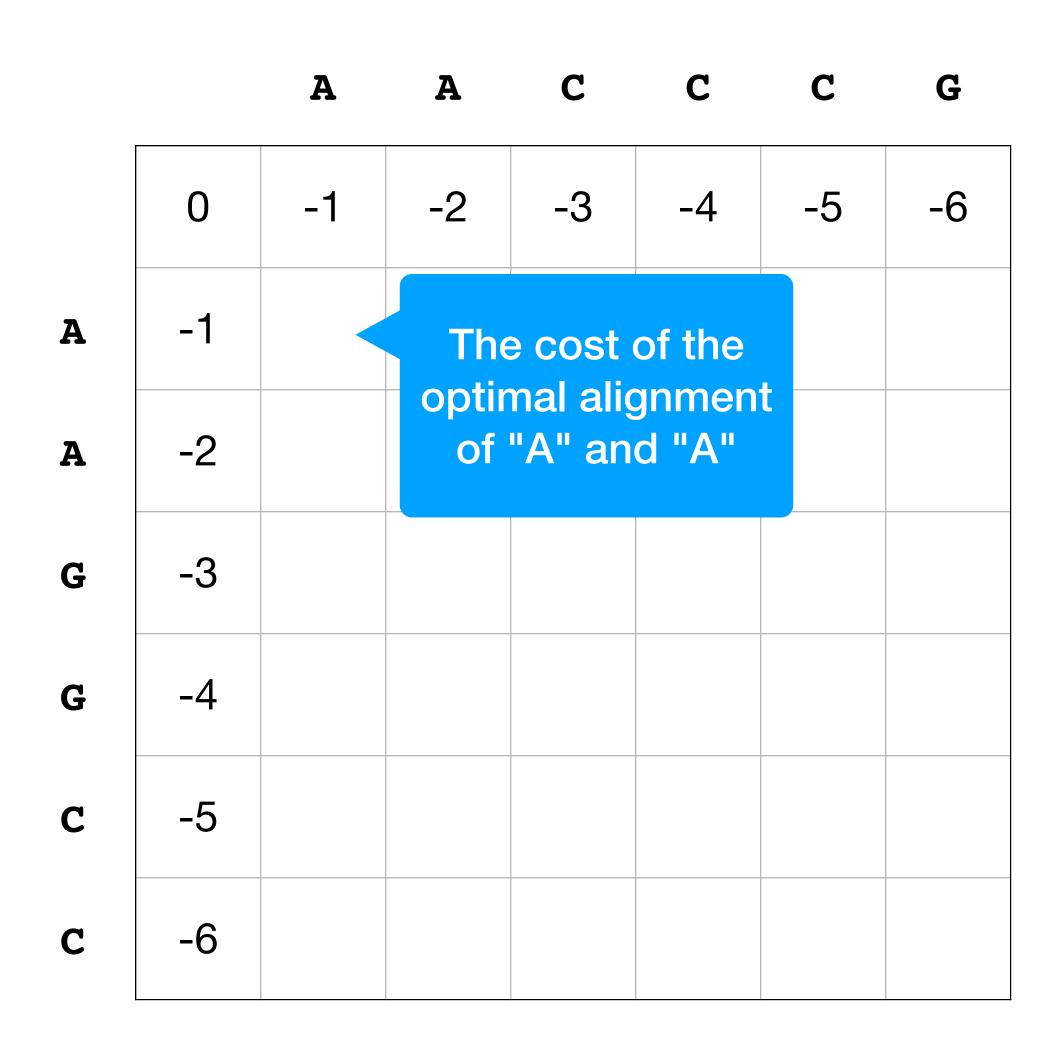


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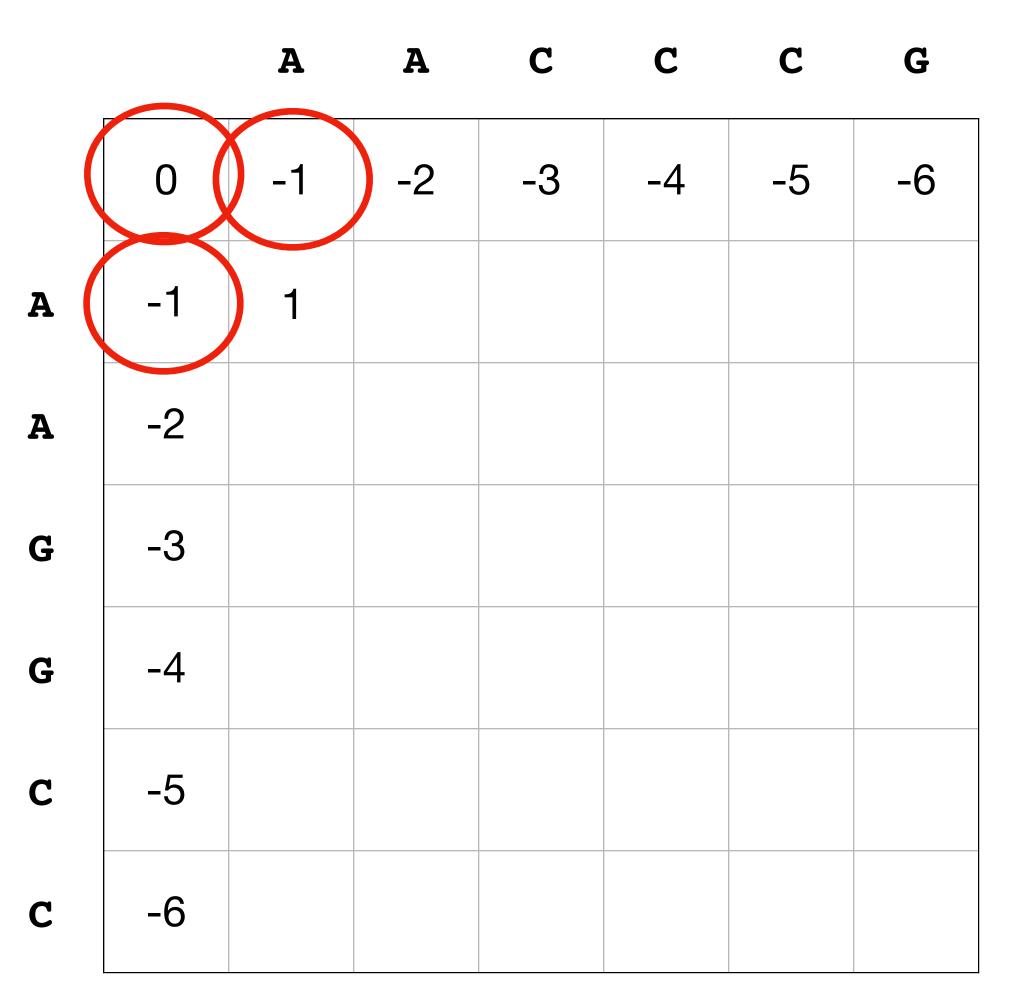
$$V(0,0) + \delta(A,A) = 1$$

$$+ \frac{A}{A}$$

$$V(0,1) + \delta(A,-) = -2$$

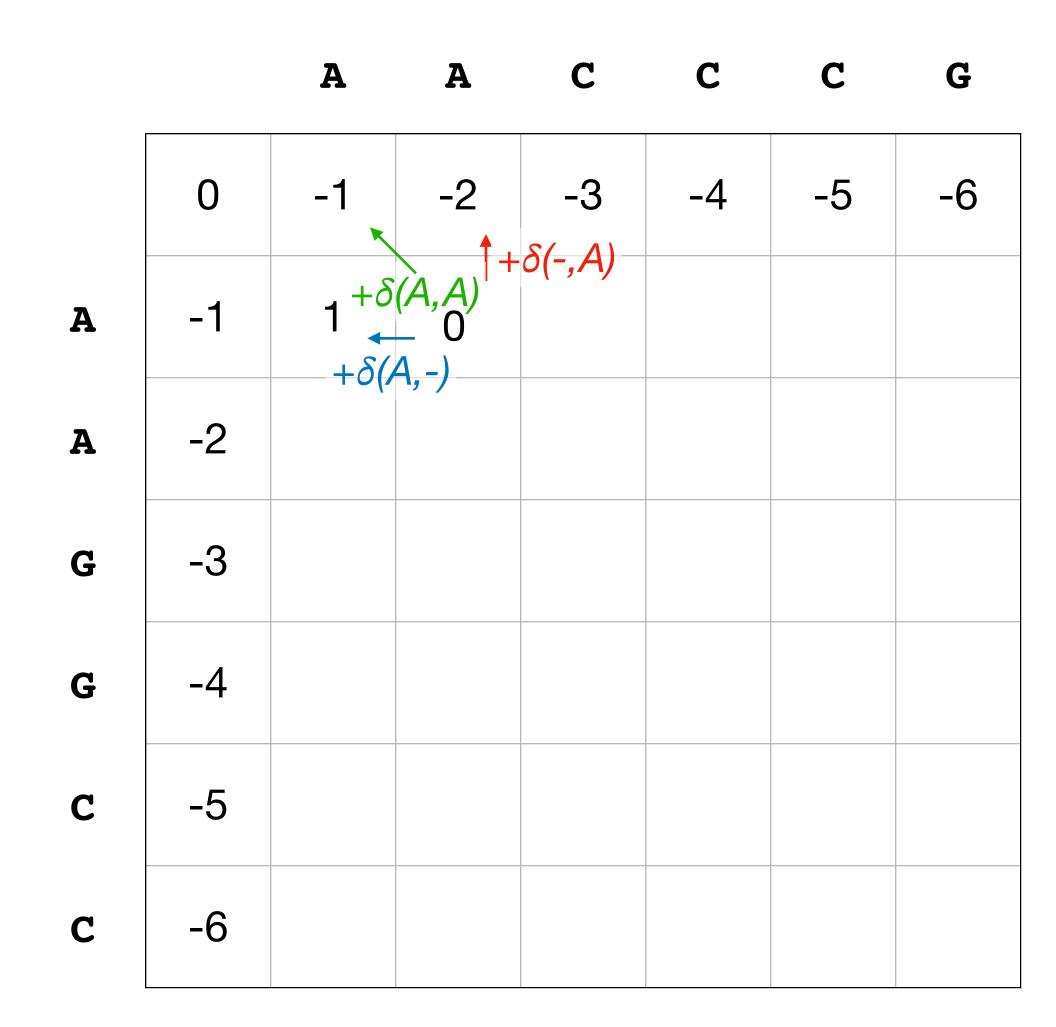
$$- + \frac{A}{A}$$

$$V(i,j) = \max \begin{cases} V(i-1,j-1) + \delta(S[i],T[i]) & \text{match/mismatch} \\ V(i-1,j) + \delta(S[i],-) & \text{delete} \\ V(i,j-1) + \delta(-,T[j]) & \text{insert} \end{cases}$$



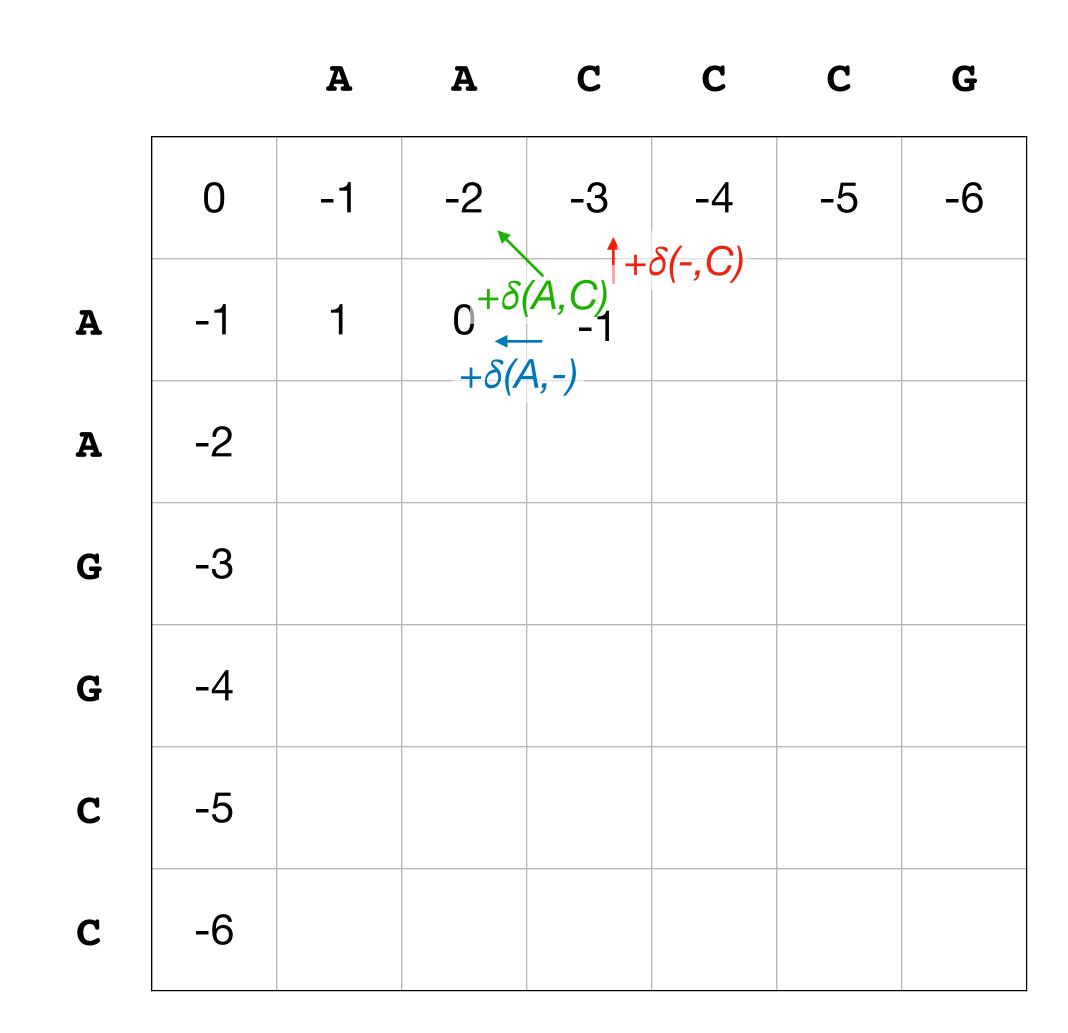
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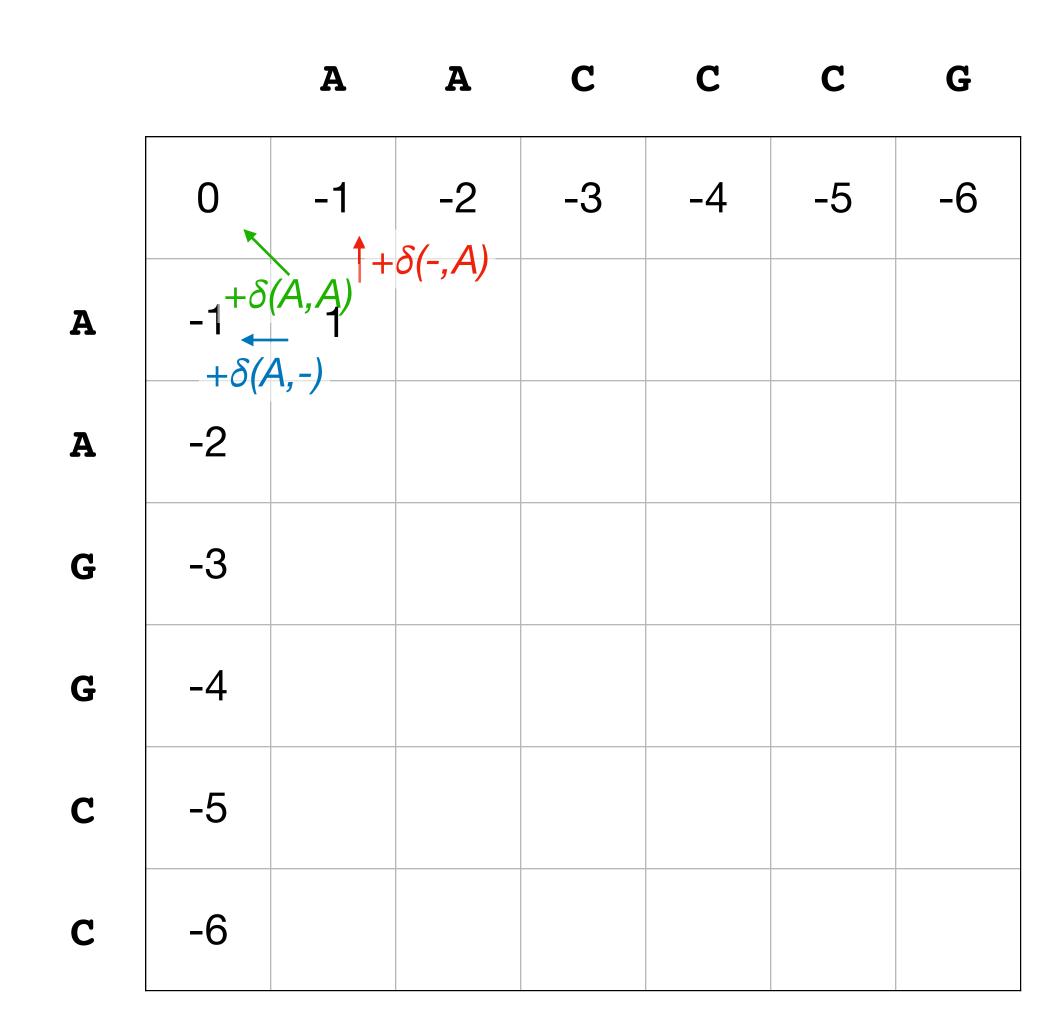
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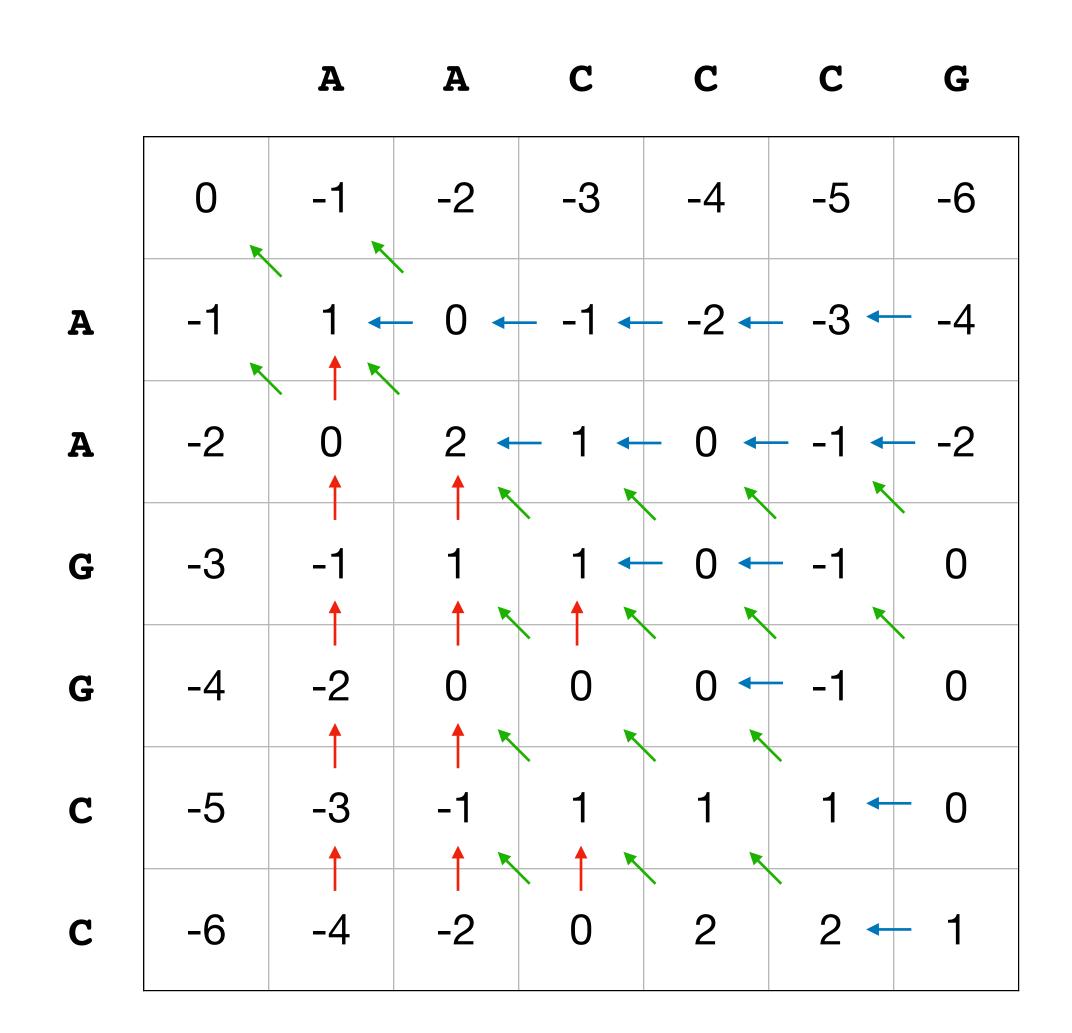
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		A	A	C	С	С	G
	0	-1	-2	-3	-4	-5	-6
A	-1	1	0	-1	-2	-3	-4
A	-2	0	2	1	0	-1	-2
G	-3	-1	1	1	0	-1	0
G	-4	-2	0	0	0	-1	0
С	-5	-3	-1	1	1	1	0
С	-6	-4	-2	0	2	2	1

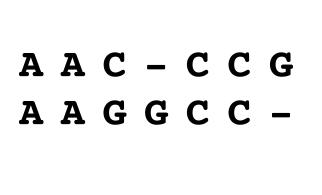
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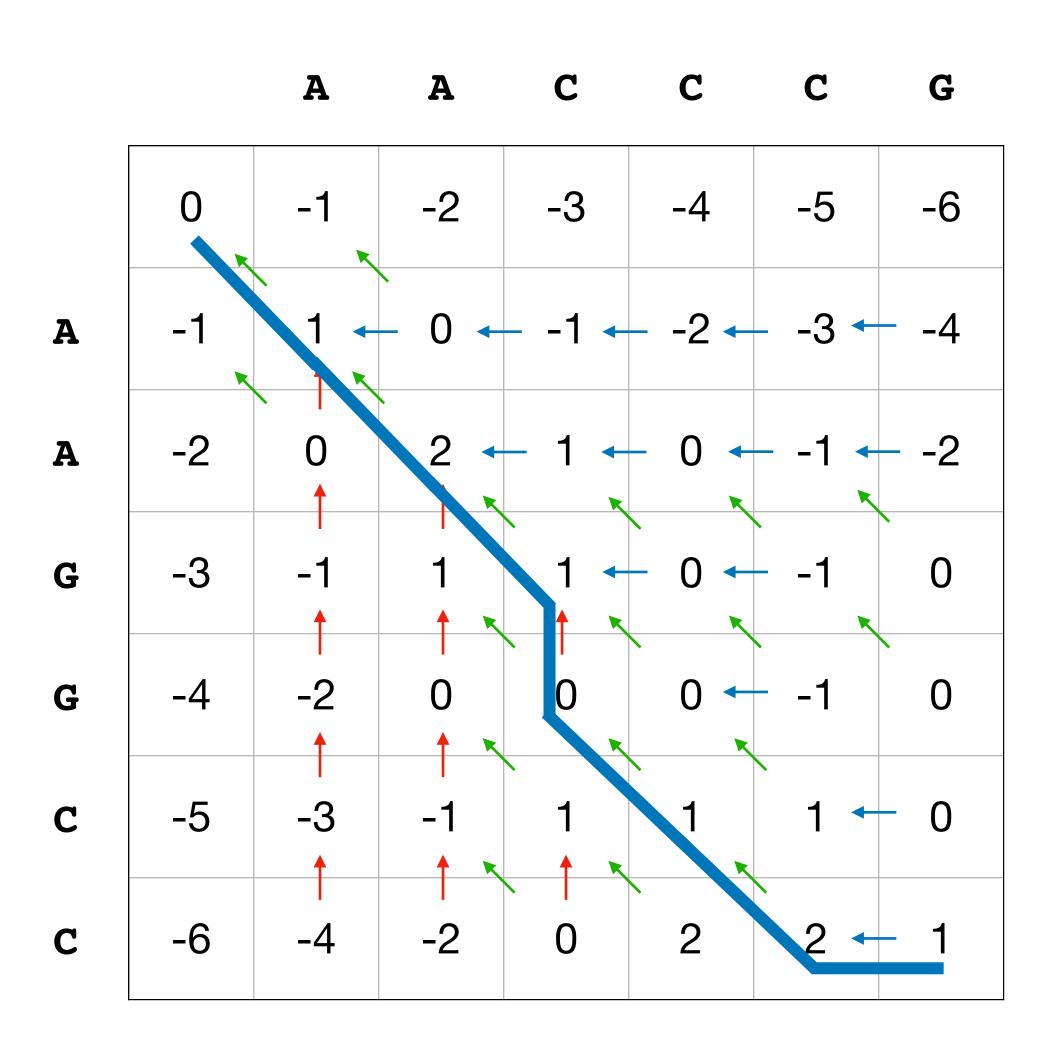


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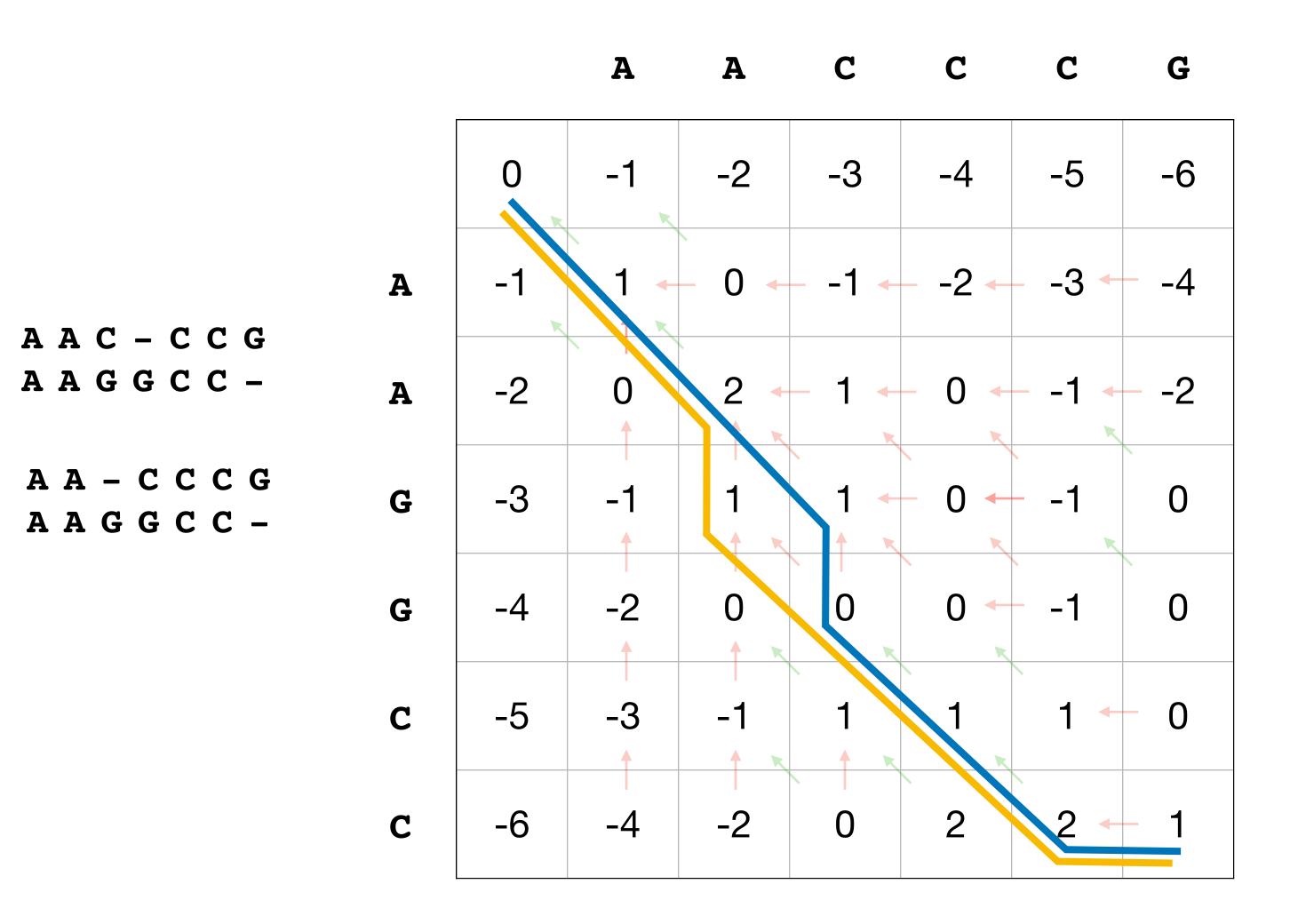
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What about the running time and memory requirements?

- Filling in each cell of the table:
 O(1)-time, O(1)-space
- Table is *nxm*
- Filling in the table:

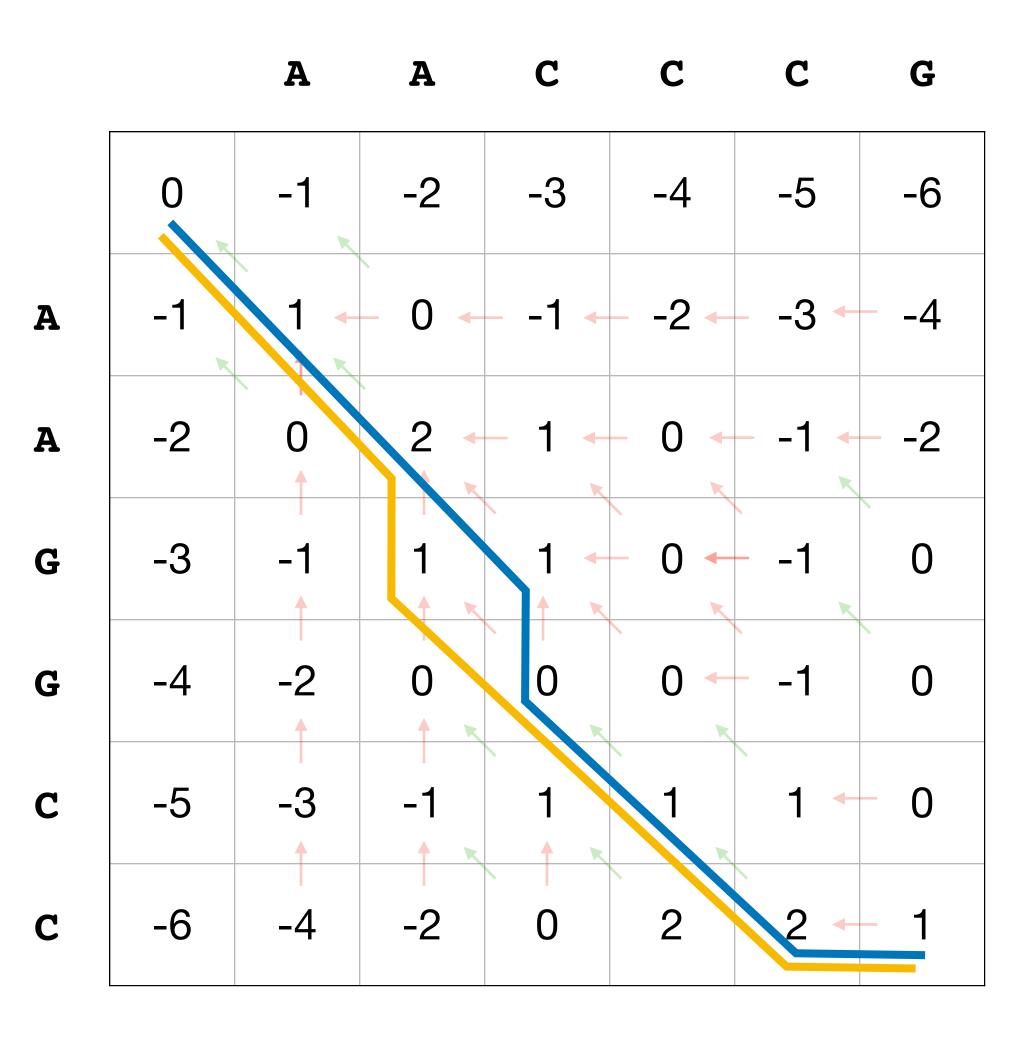
- Traceback?
 - eback?
 - Each column of the alignment: O(1)-time

AAC-CCG

- Maximum Alignment Length:

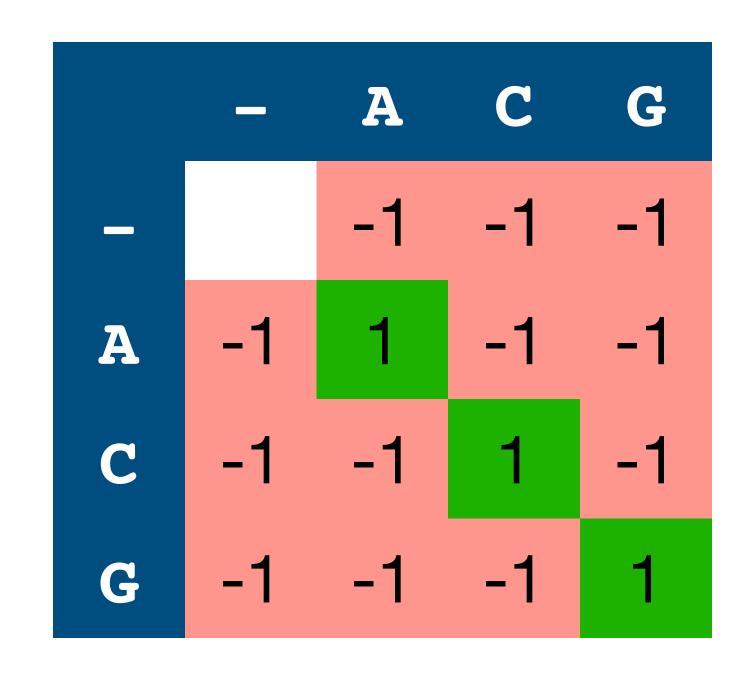
$$O(m+n)$$

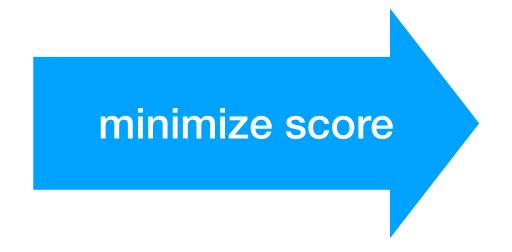
(times the number of optimal alignments)



Alignment

δ in the previous example

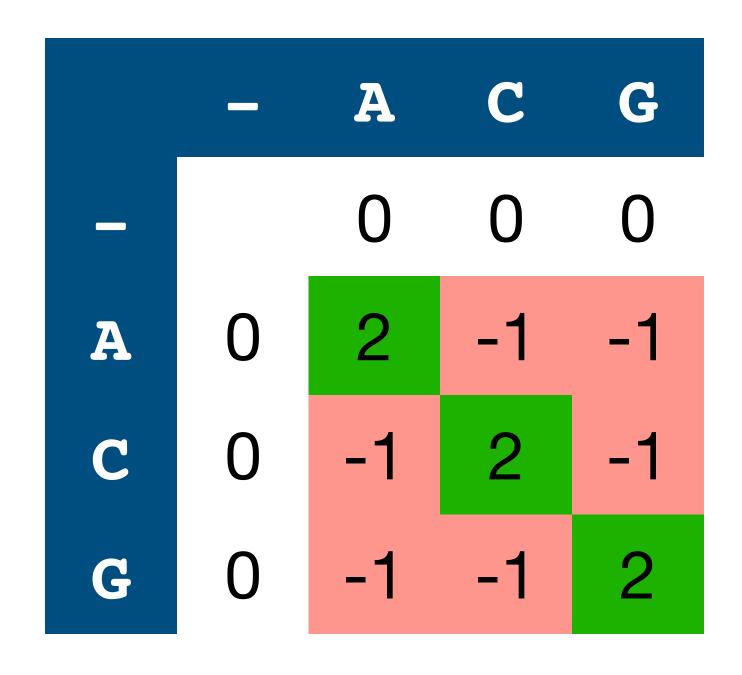


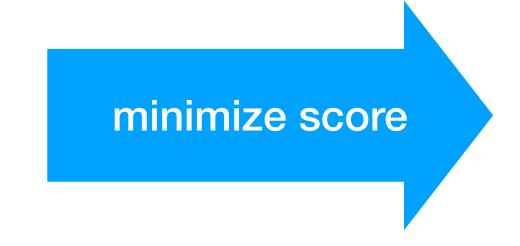


AAC-CCG
AAGGCC-

Alignment

change the δ





AA--CCCG
AAGGCC--

Alignment

We can find δs that can produce any of these alignments:

AAGGCC

How do we know which one of these is best?

Alignment

So far we have seen that if you have two sequences

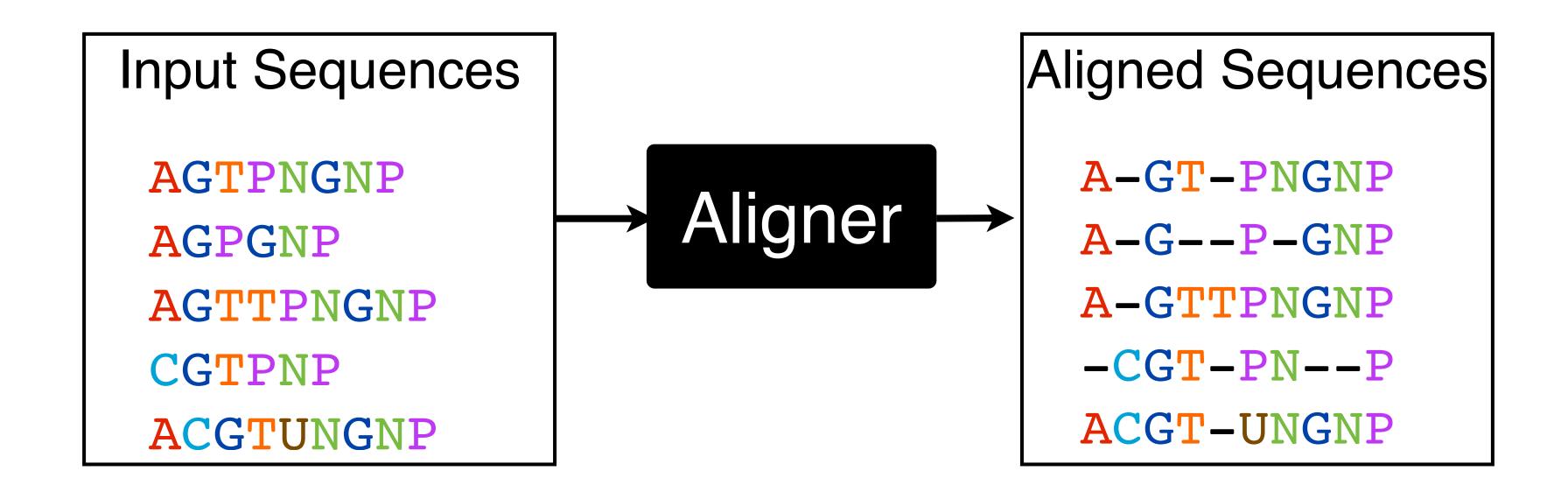
- if you define the replacement score (δ)
- you can find an optimal solution
- in linear time.

What if you have multiple sequences? Can it still be solved exactly*?

Multiple sequence alignment

A fundamental problem in bioinformatics.

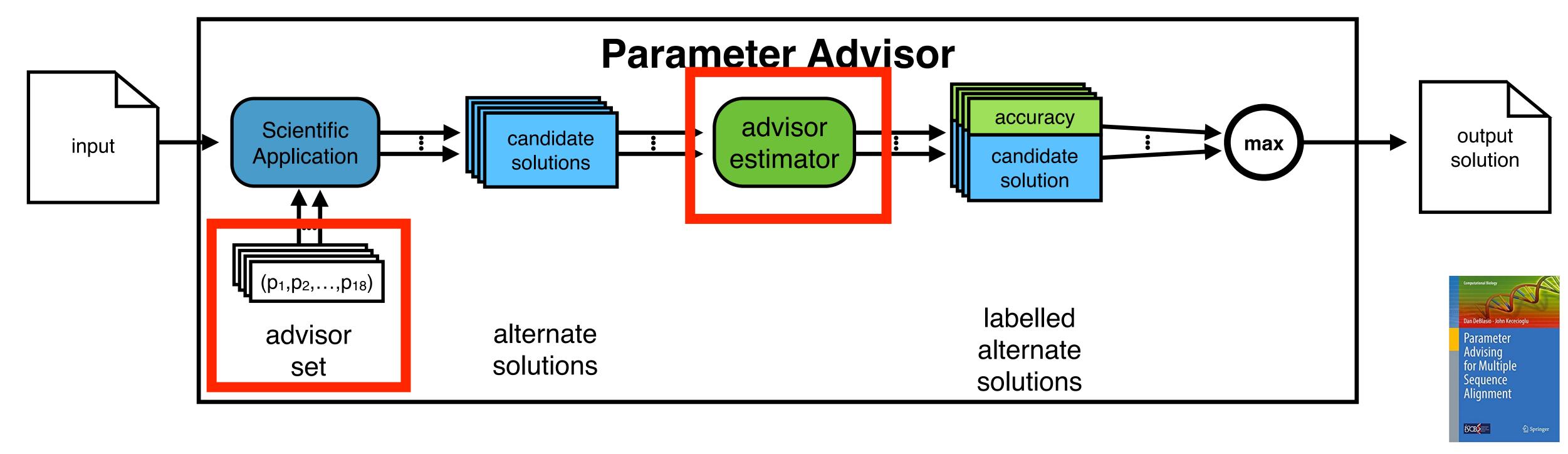
- NP-Complete
- many popular aligners
- many parameters whose values affect the output
- no standard metric for measuring accuracy without ground truth



Parameter advising framework

Components of an advisor:

- An advisor set of parameter choice vectors.
- An advisor estimator to rank solutions.



Alignment accuracy is measured with respect to a reference alignment.

```
reference computed alignment

a DEhs ... a DEh-s ... a DEh-s ... a SR--d ... a SR--d ... a SHlt ... a S-Hlt ... a S-Hlt ...
```

- accuracy is the fraction of substitutions from the reference that are in the computed alignment,
- measured on the core columns of the reference.

Our estimator Facet ("Feature-based ACcuracy EsTimator")

- a polynomial on feature functions
- efficiently learns the coefficients from examples
- uses efficiently computed novel features

Feature functions are the key: uninformative features → uninformative estimator

The estimator E(A) is a polynomial in the feature functions $f_i(A)$.

linear estimator

$$E(A) := \sum_{i} c_i f_i(A)$$

quadratic estimator

$$E(A) := \sum_{i} c_{i} f_{i}(A) + \sum_{i} \sum_{j} c_{ij} f_{i}(A) f_{j}(A)$$

Always linear in the coefficients.

Learning the estimator

We learn the estimator using examples consisting of

- an alignment, and
- its associated true accuracy.

Learning finds optimal coefficients that either fit

- accuracy values of the examples, or
- accuracy differences on pairs of examples,
- by solving a linear or quadratic program.

Learning the estimator

$$\begin{aligned} e_{a,b} \geq E(b) - E(a) &= \sum_{i} c_i \left(f_i(b) - f_i(a) \right) \\ e_{a,b} \geq 0 \end{aligned} \qquad \forall a,b \in \text{Examples}: \\ Accuracy(a) > Accuracy(b) \end{aligned}$$

Feature functions

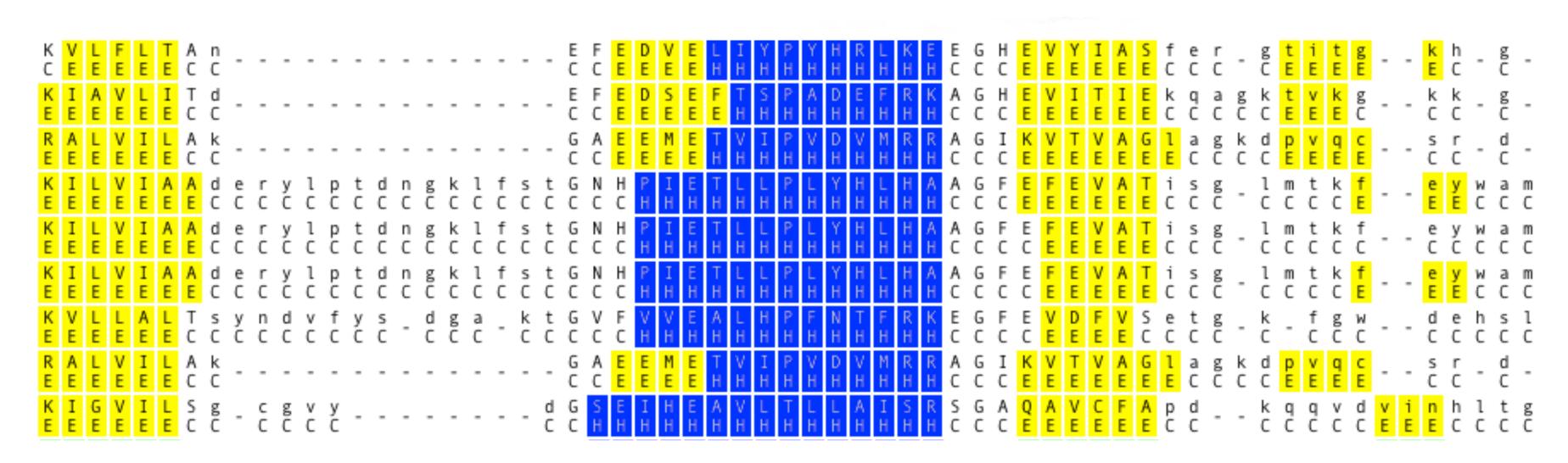
We use protein alignment feature functions that

- are fast to evaluate,
- measure novel properties,
- use non-local information,
- involve secondary structure.

Feature functions

There are three types of secondary structure

- a-helix,
- β-strand,
- coil.



Feature functions

Features based only on the sequence information

- Amino Acid Identity
- Average Substitution Score
- Information Content

•

Features using predicted secondary structure

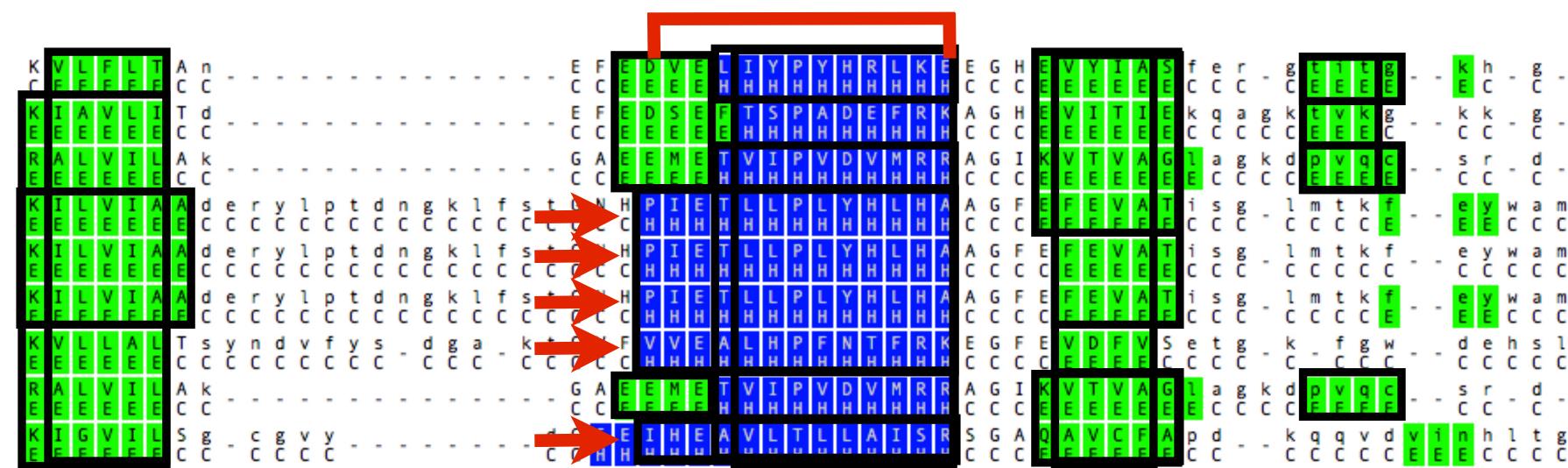
- Secondary Structure Percent Identity
- Secondary Structure Agreement
- Secondary Structure Blockiness

• ...

Secondary structure blockiness

A block B in alignment A is

- \bullet an interval of at least l columns,
- \cdot a subset of at least k rows,
- ullet with the same secondary structure for all residues in B.



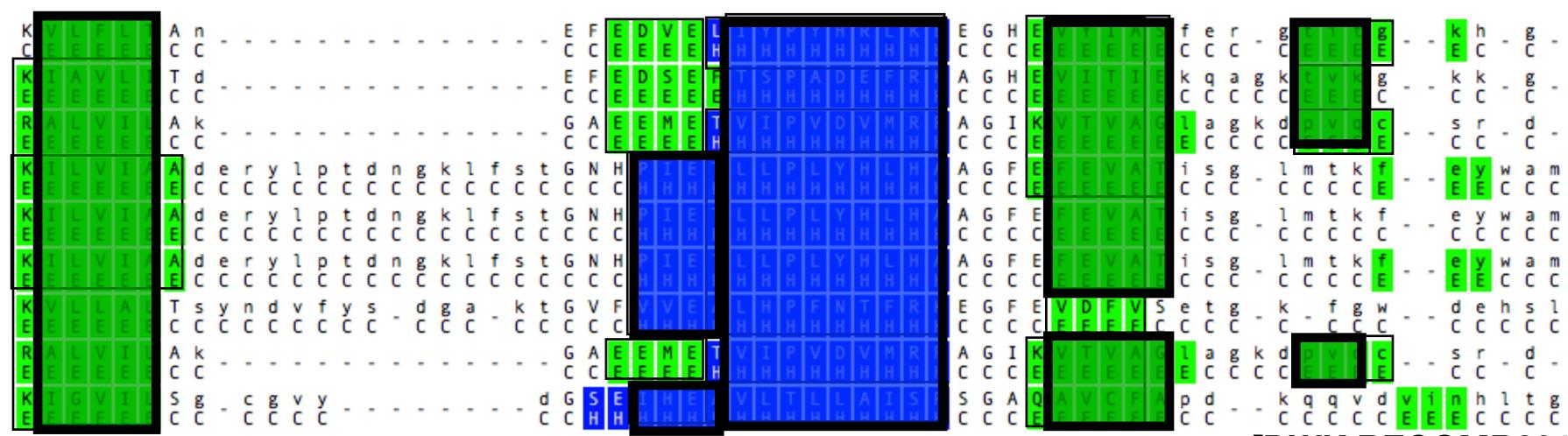
Secondary structure blockiness

A packing P for alignment A is

- a set of blocks from A,
- · whose columns are disjoint.

The value of P is the number of substitutions it contains.

The Blockiness feature is the maximum value of any packing.



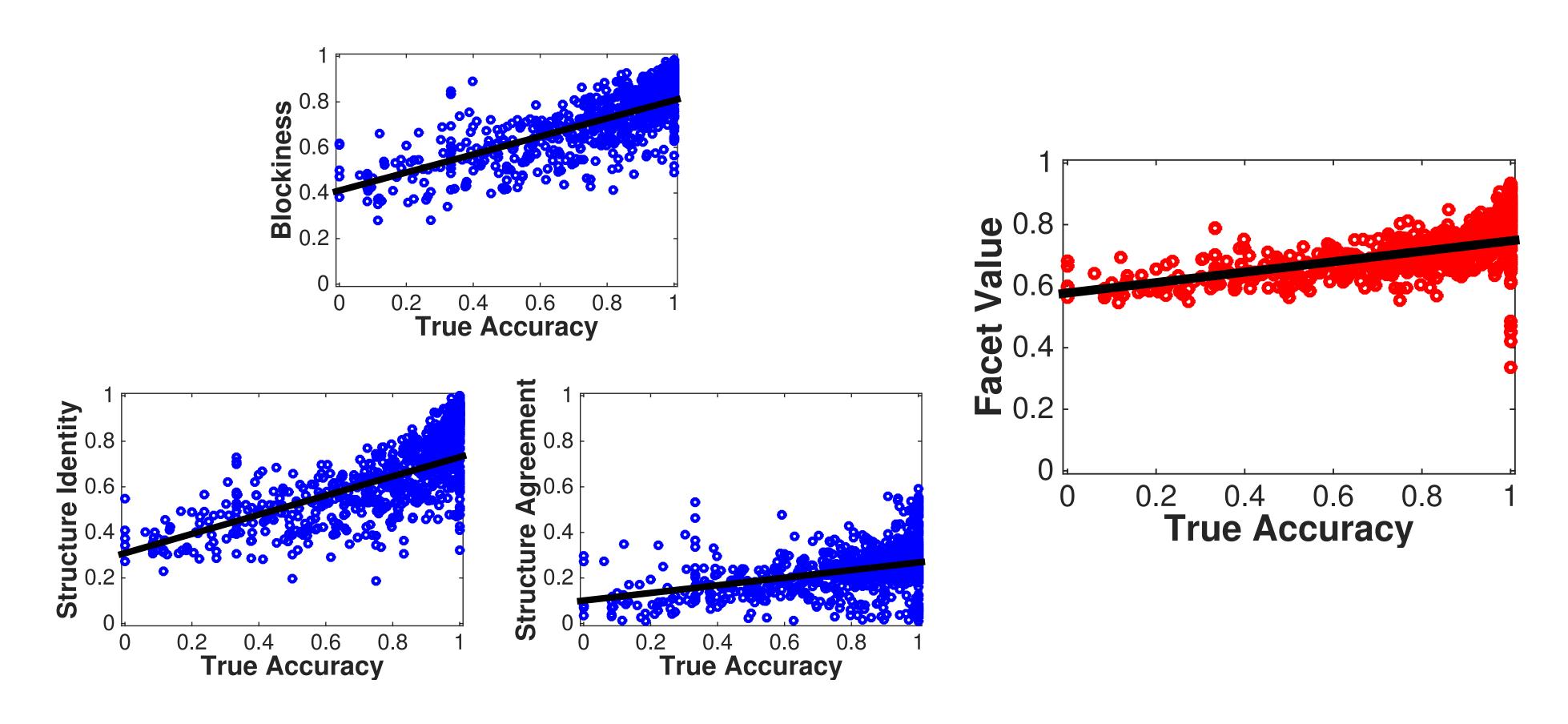
Secondary structure blockiness

Theorem (Evaluating Blockiness)

Blockiness can be computed in O(mn) time, for an alignment with m rows and n columns.

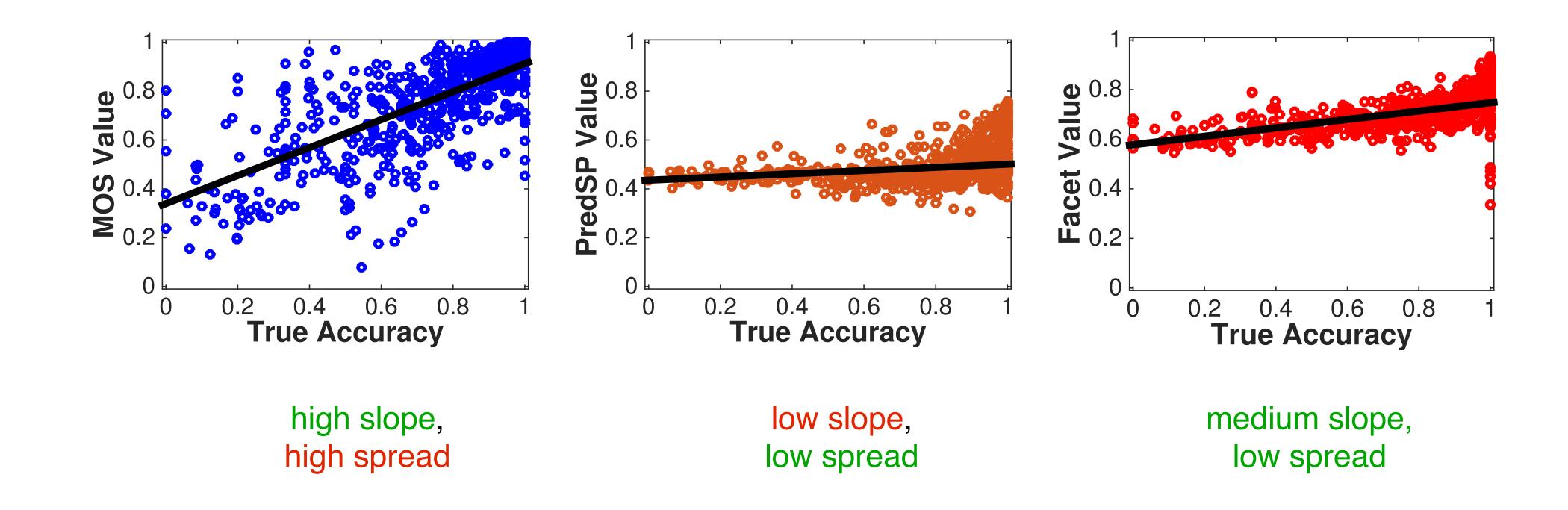
Algorithm translates the problem into finding the longest path in a directed acyclic graph.

Best features trend well with accuracy.



Facet estimator has less spread than its features.

For parameter advising, an estimator should have high slope and low spread.

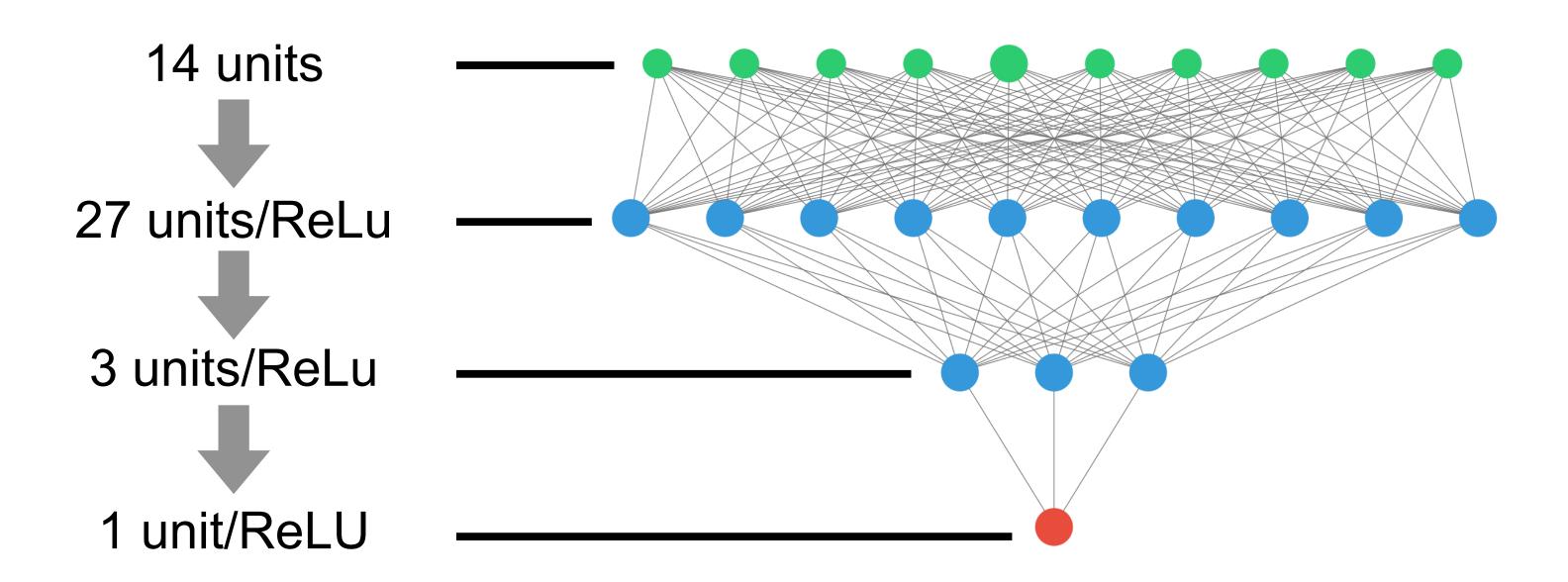


Facet's slope and spread is best for advising

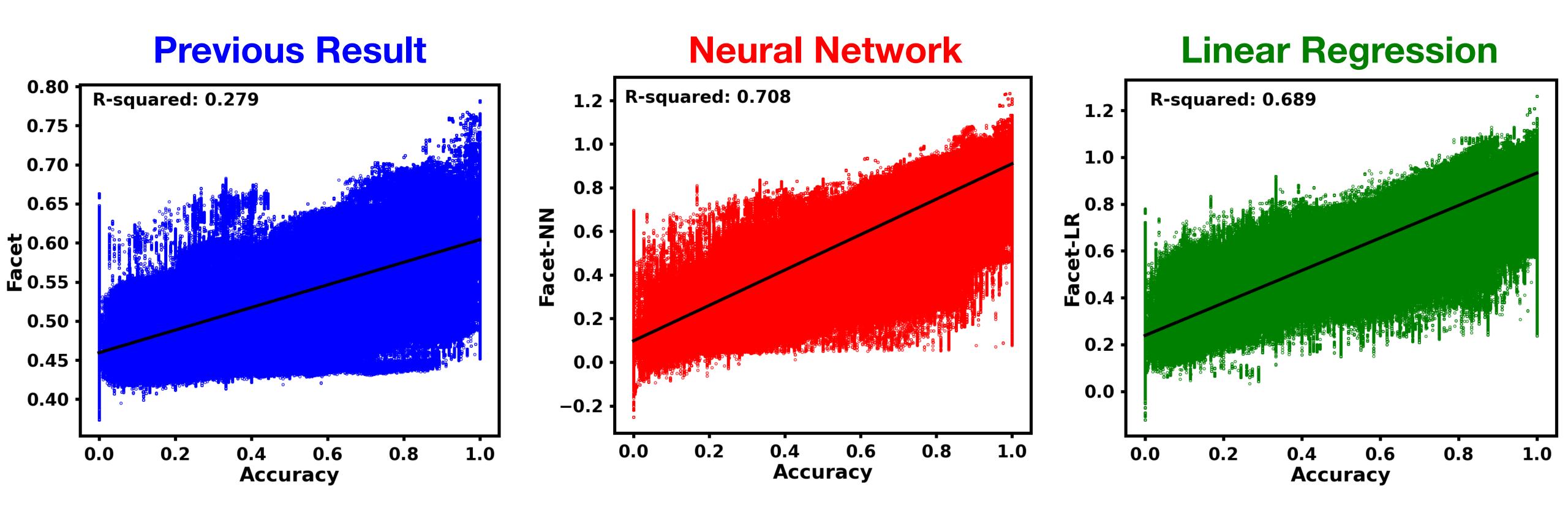
Exploiting non-linearity

While we designed the features to scale linearly with accuracy, some show some non-linear behavior when plotted.

- Advanced machine learning allowed for the use of a neural network predictor.
- We also produced a much larger training set (now >14M alignments).

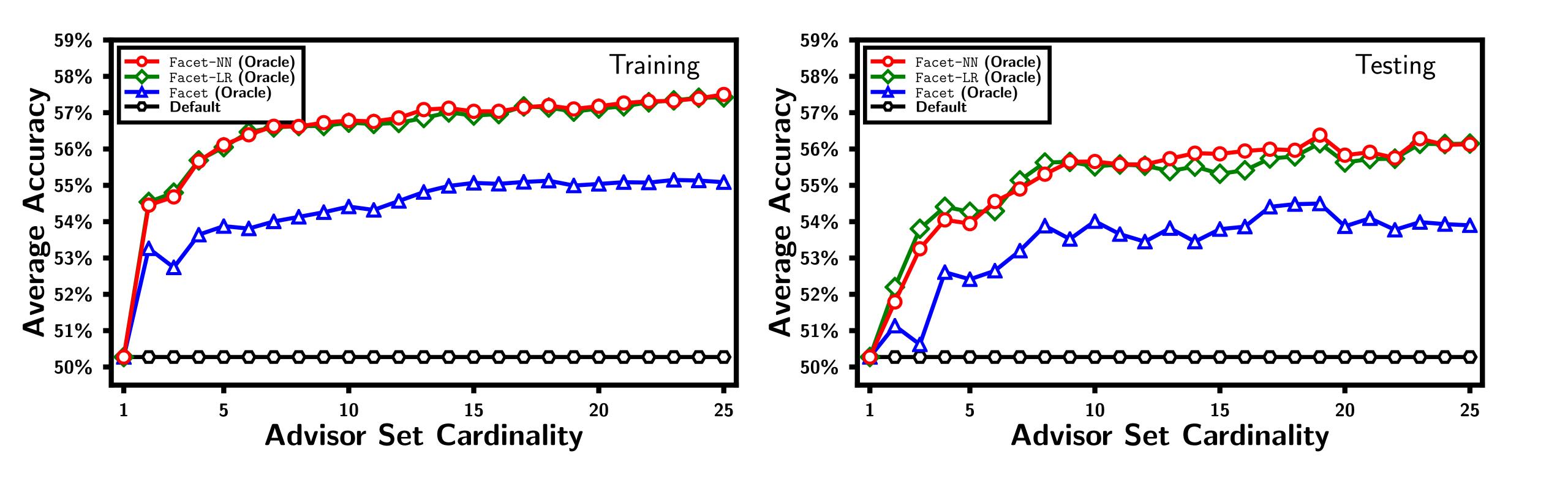


Exploiting non-linearity



Modern techniques and larger training also lead to a more accurate linear model.

Advising for Multiple Sequence Alignment



Facet-NN and Facet-LR outperform original Facet on the advising task.

Applying Advising to Transcript Assembly

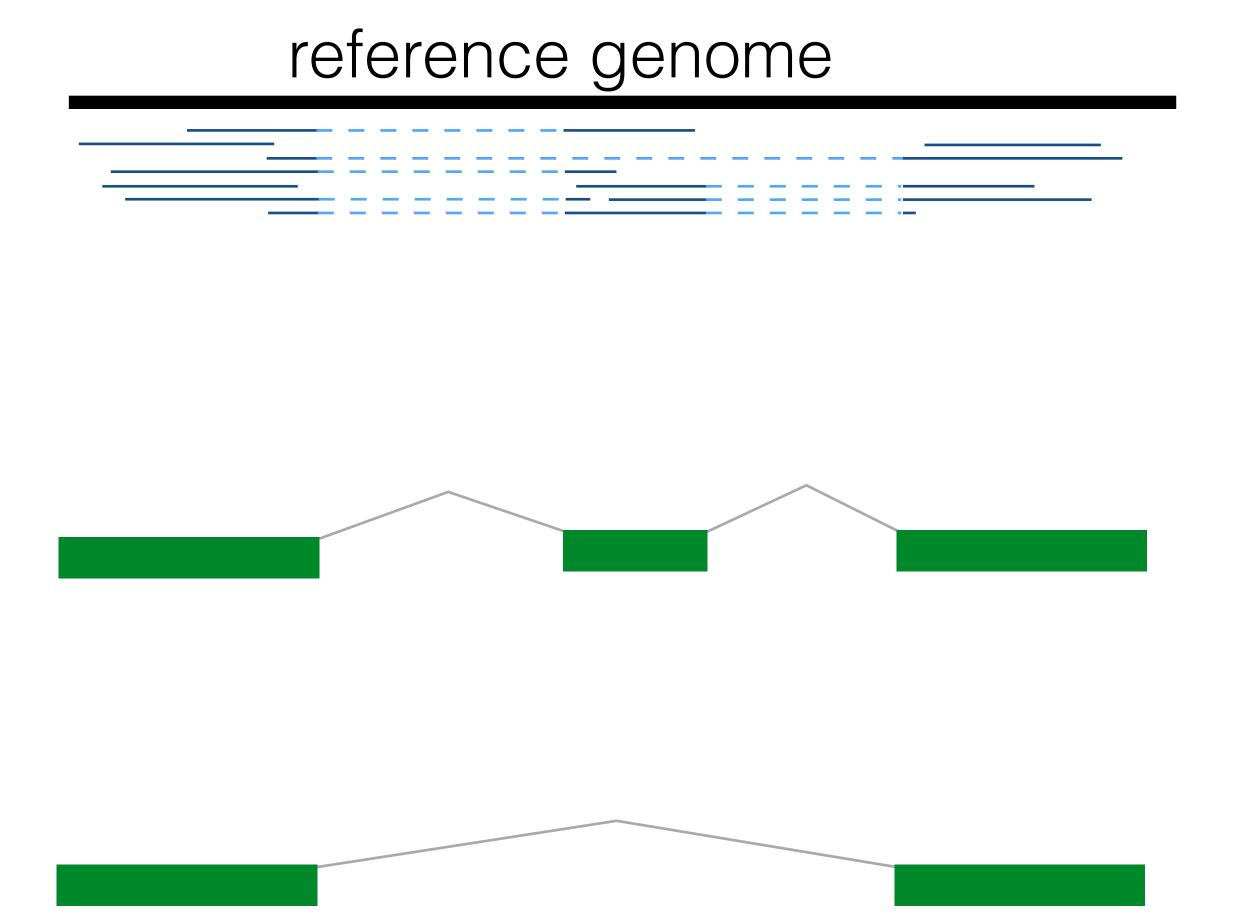
Transcript assembly (TA)

Given

- a set of RNA-seq reads aligned to a reference genome, and
- a set of thresholds for transcript construction

find:

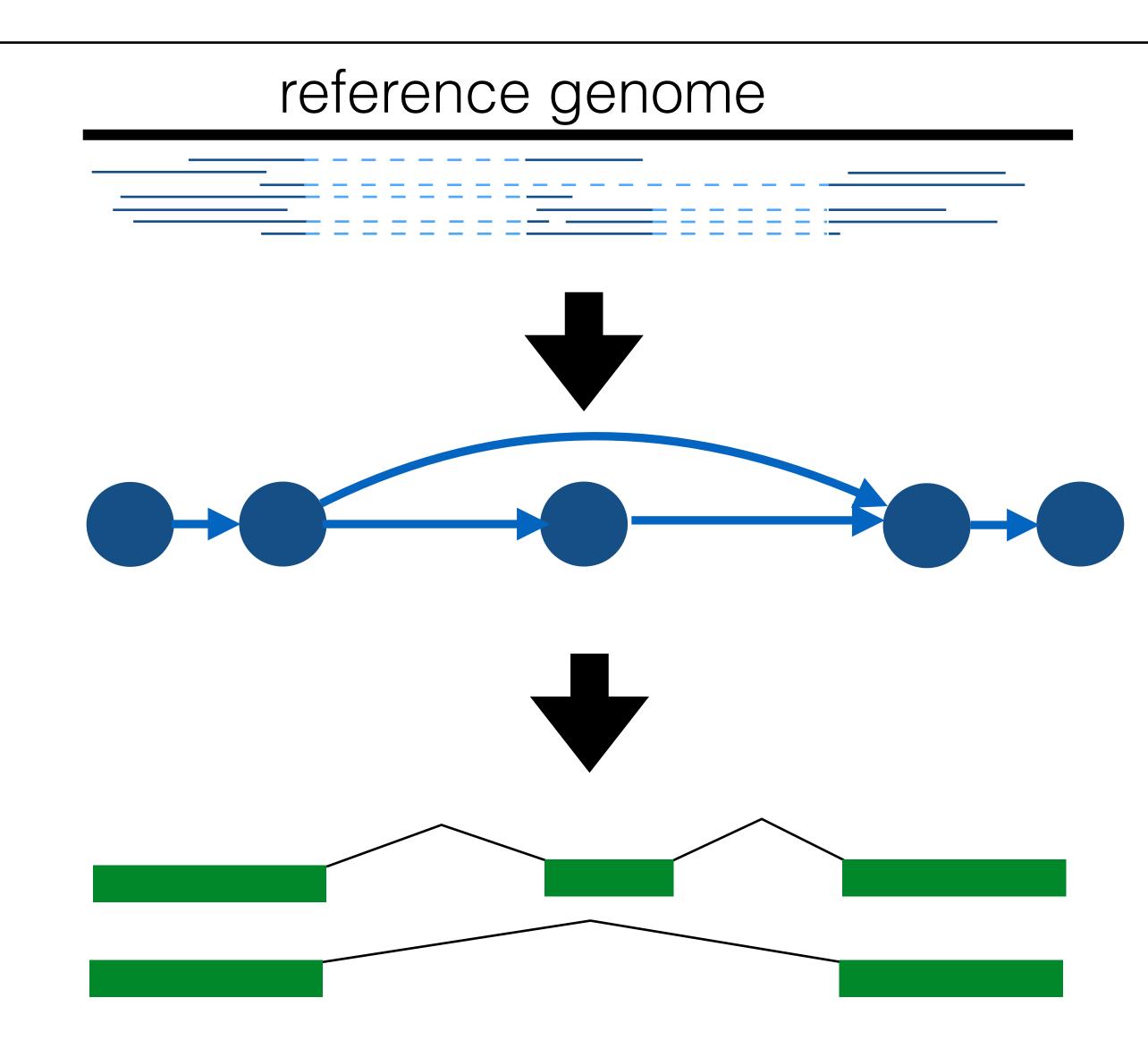
• a set of constructed transcripts that explains the reads.



Transcript assembly

A is fundamental in transcriptomics.

- It's computationally difficult.
- It's easily impacted by choices of parameter values.
- There is no readily available way to confirm an assembly's accuracy.



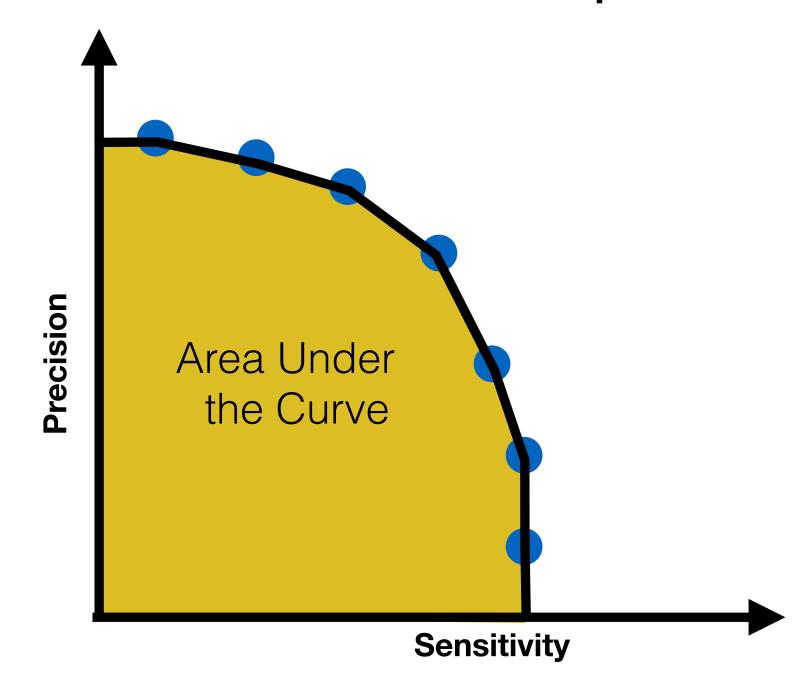
Transcript assembly

For the human genome there is a reference transcriptome.

- Contains a large set of biologically verified transcripts.
- More than will be seen in a single experiment.
- Missing novel transcripts for any given experiment.

Area Under the Curve (AUC) can be calculated using the reference transcriptome.

- Map assembled transcripts to the reference.
- Threshold the quality score from the assembler to get precision/sensitivity.
- Commonly used to compare assembler quality.



Transcript assembly advising

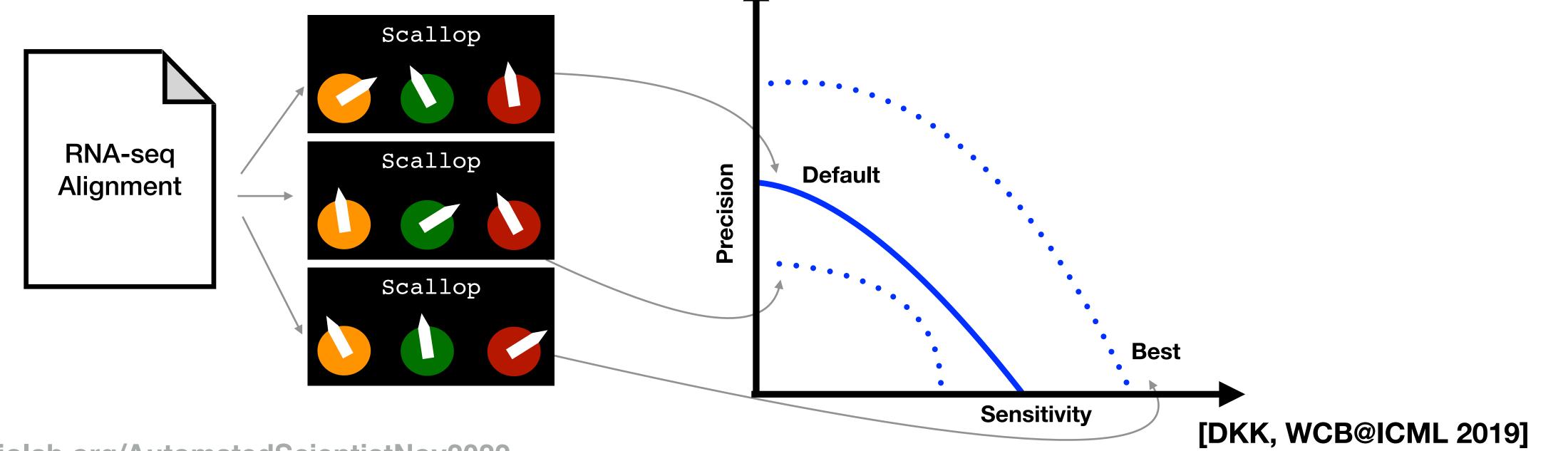
Advisor estimator:

area under the curve

Advisor set:

• the number of tunable parameters is very large

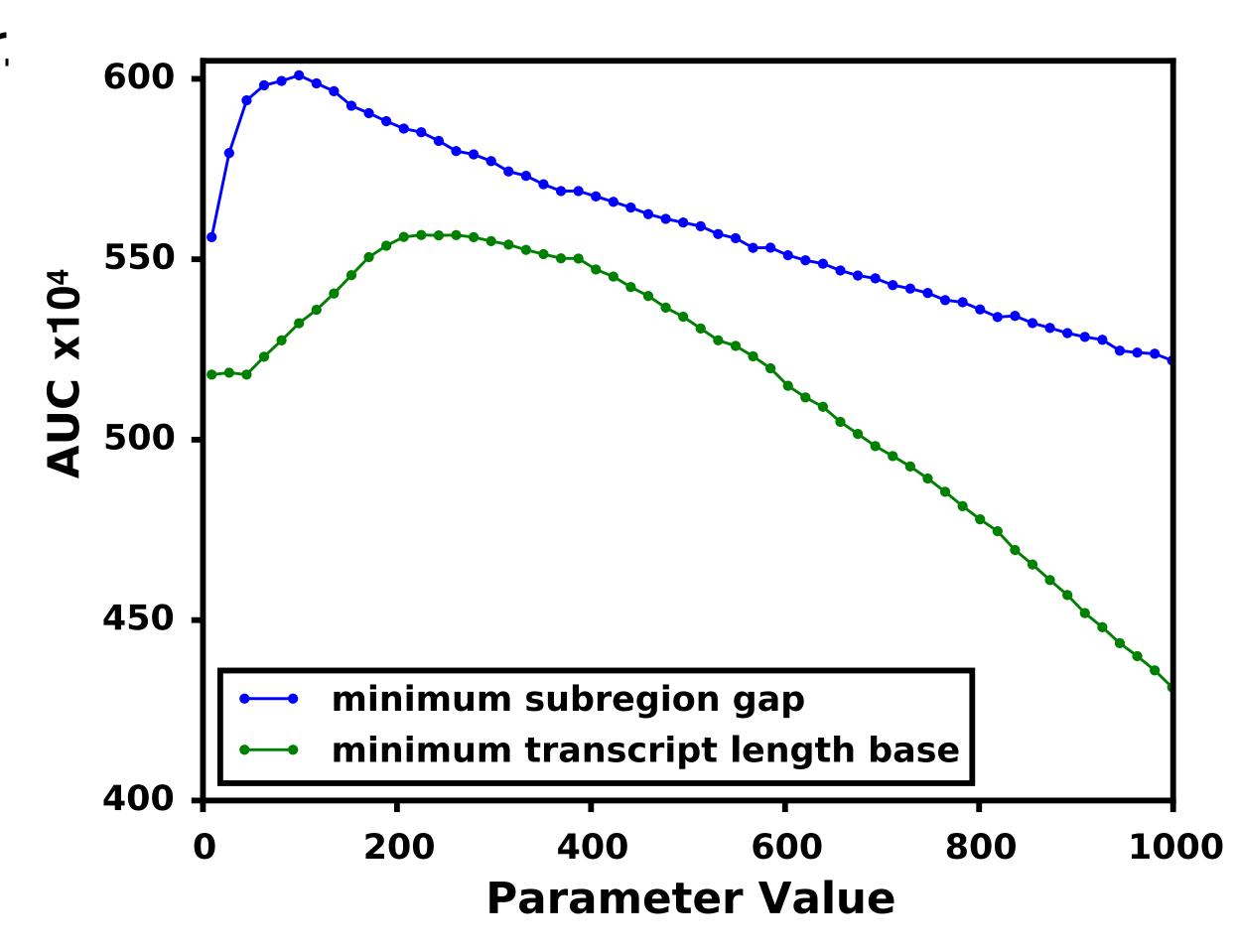
cannot exhaustively explore the space to find representative parameter vectors



Use information about parameter behavior to guide advisor set construction.

Tested the influence of each parameter.

Single maximum in the regions tested.



Use information about parameter behavior to guide advisor set construction.

maximum edit distance

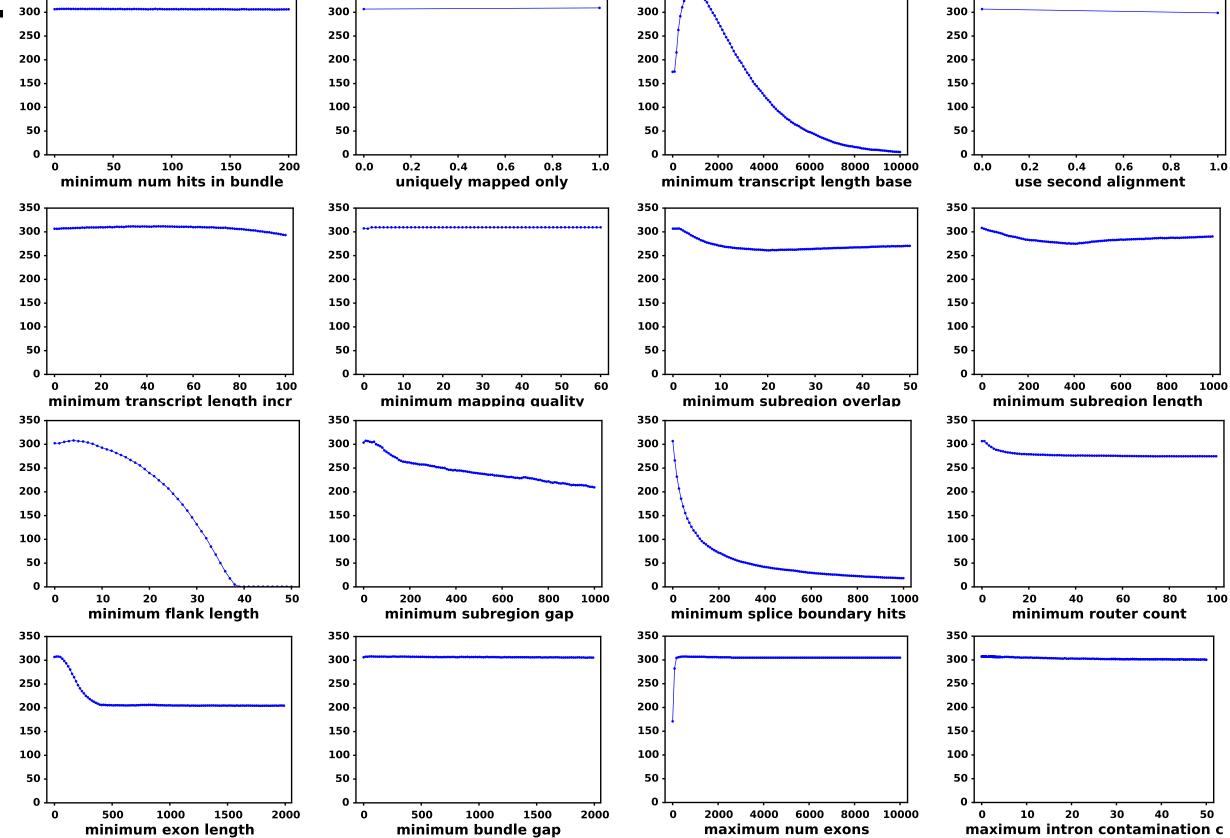
maximum dp table size

250 200

Tested the influence of each parameter.

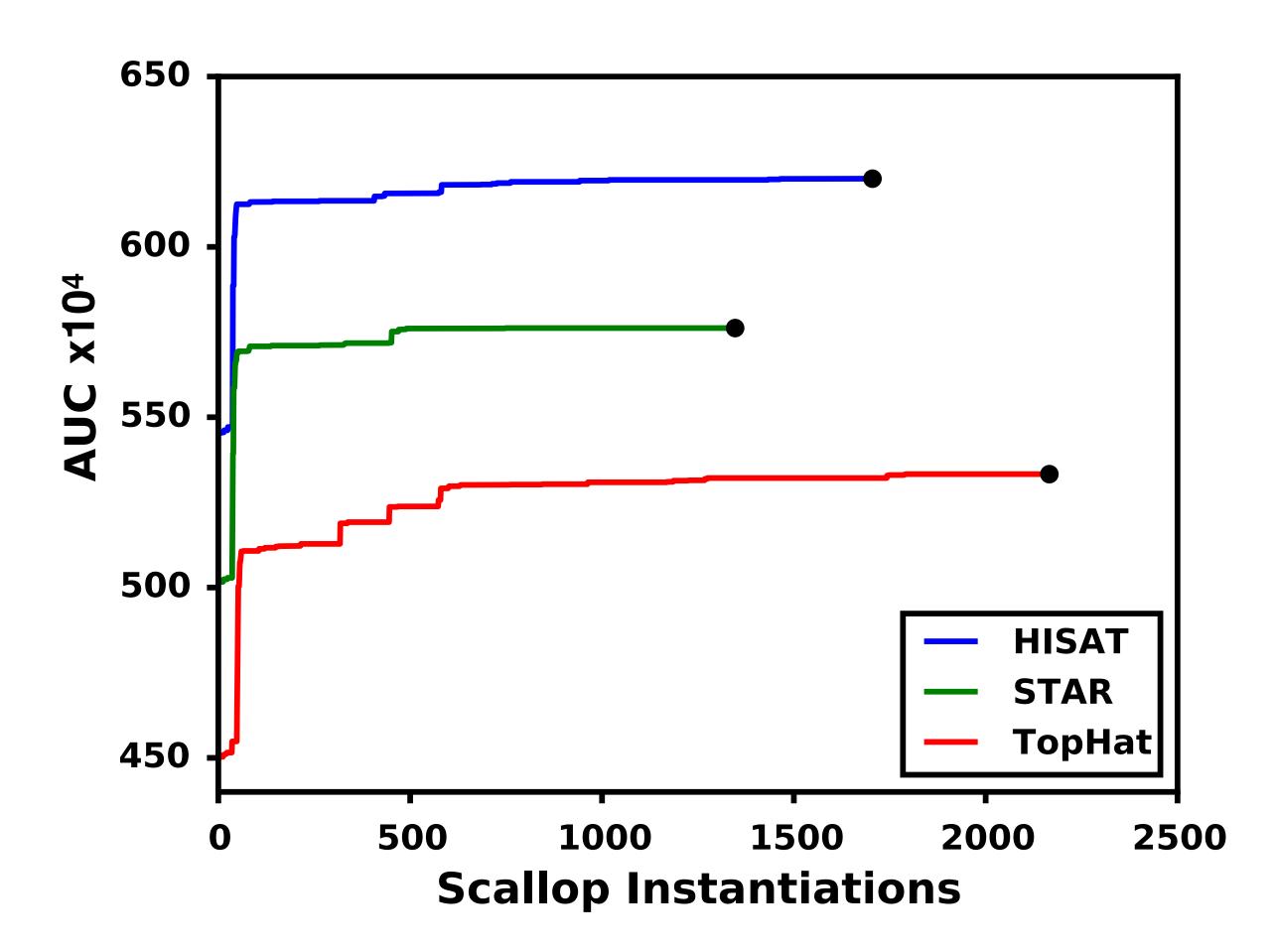
Single maximum in the regions tested.

Many parameters influence AUC.



Parameter curve smoothness and single maxima help parameter selection.

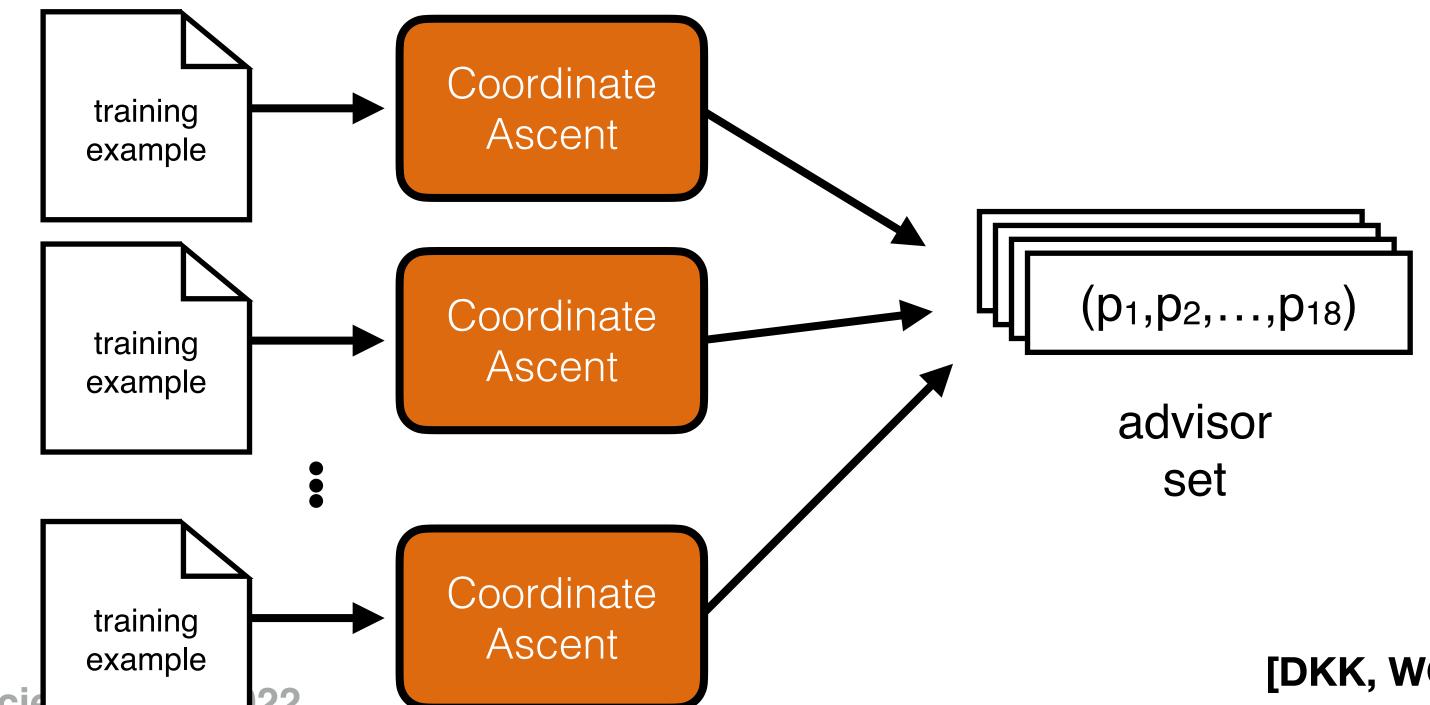
- Iterative optimization will work well.
- Process is slow.



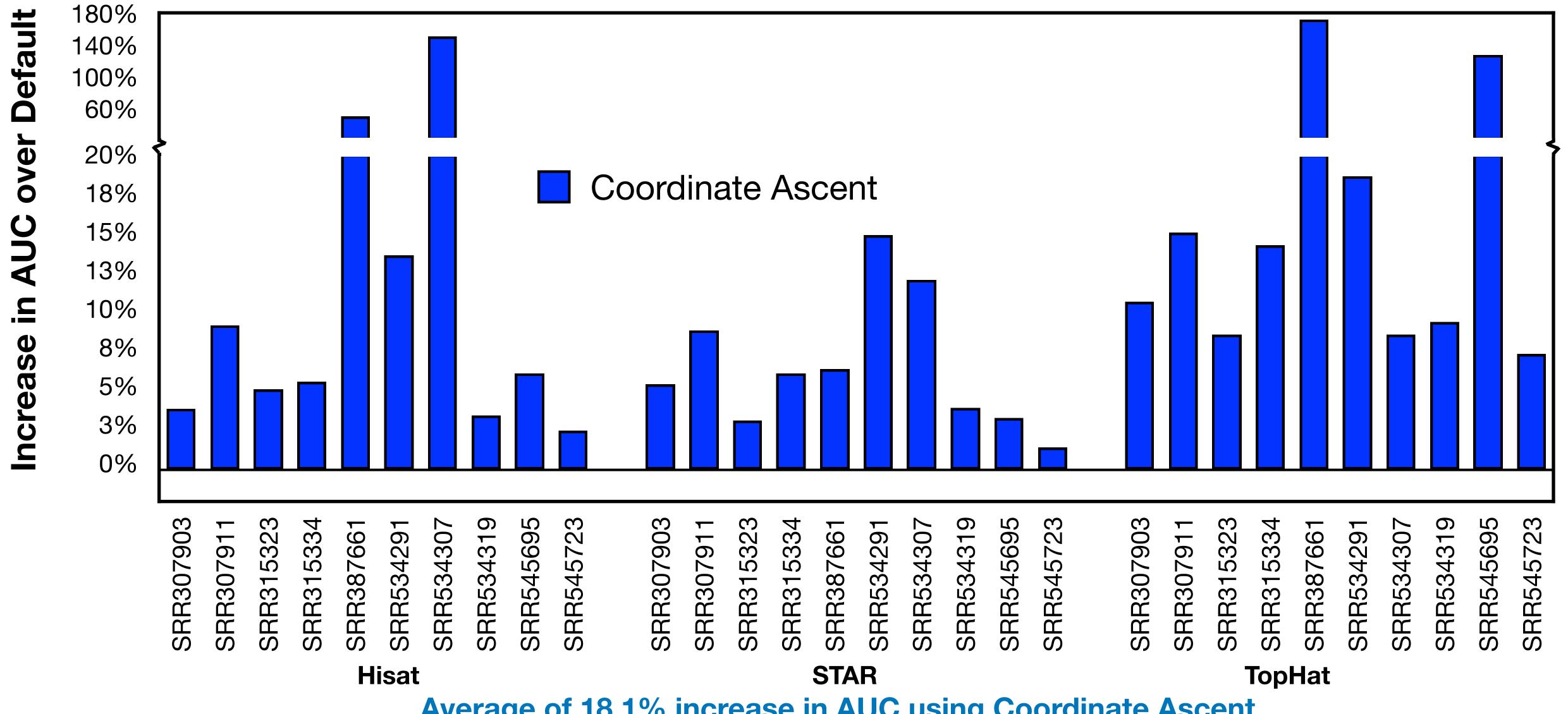
[DKK, WCB@ICML 2019] 65 slides: deblasiolab.or**[[HISAT: Kim,]et al., Nat.] Met) 20**15] [STAR: Dobin , et al., Bioinformatics 2013] [TopHat: Kim, et al., Gen. Bio. 2013]

We can use coordinate ascent to find optimal parameter vectors.

- Training samples should cover the range of expected input.
- Settings are found for all 18 tunable parameters.
- Collection of produced vectors is advisor set.
- The set is precomputed and doesn't impact the advising time.



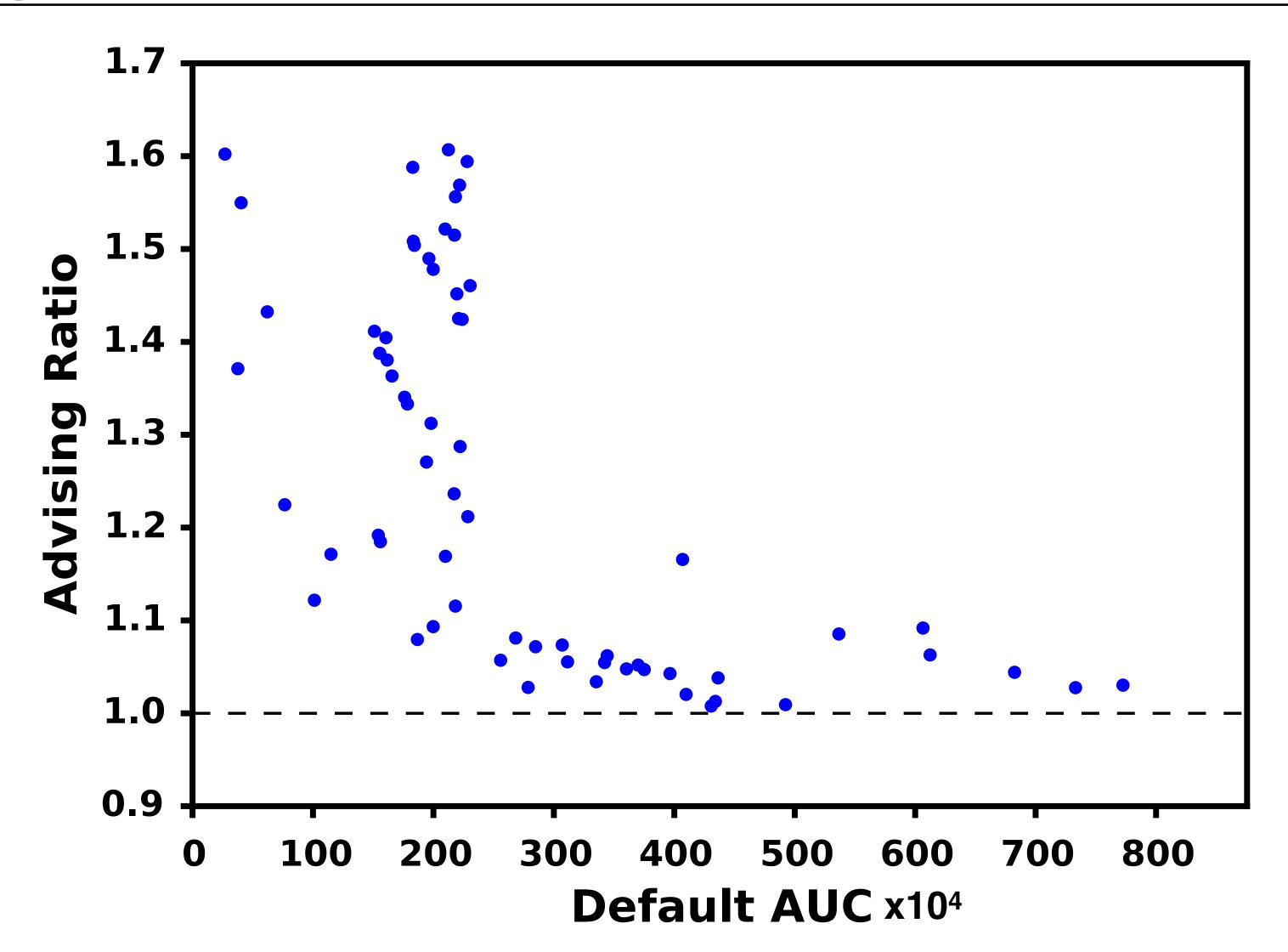
Scallop advising



Average of 18.1% increase in AUC using Coordinate Ascent

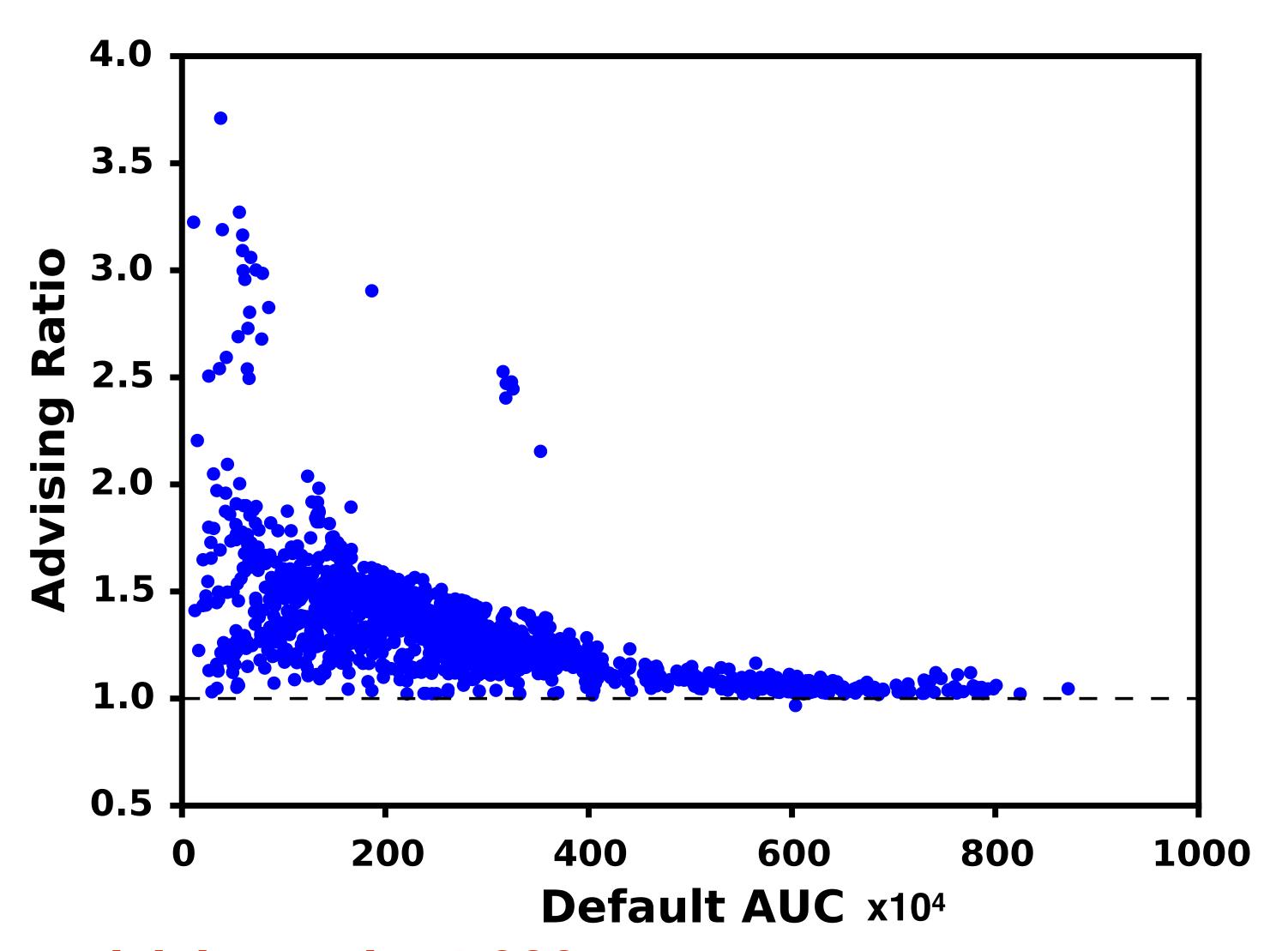
Scallop advising

- all aligned RNA-seq from ENCODE
- variety of aligners
- example of performance in general



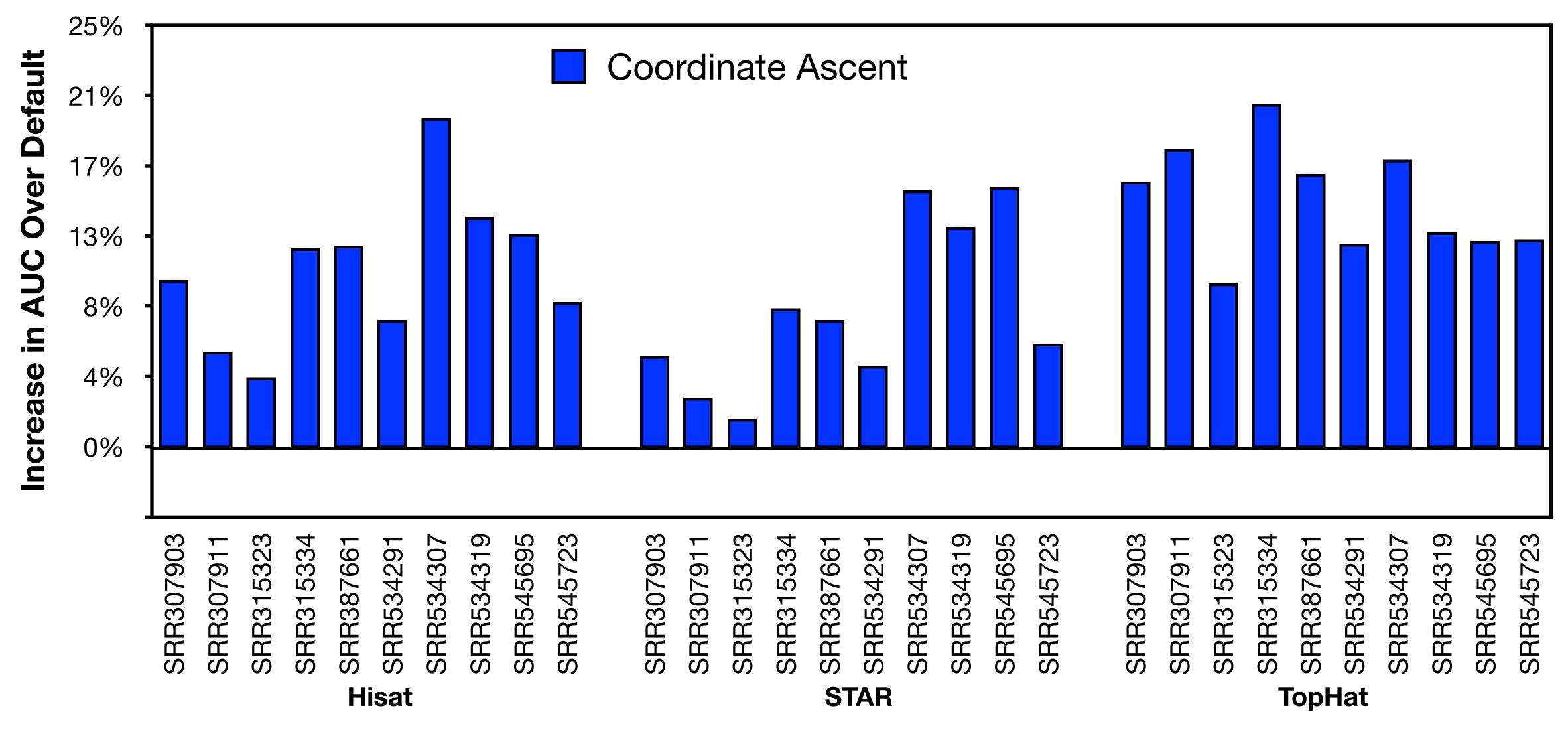
Scallop advising

- 1595 RNA-Seq from SRA
- aligned using STAR
- example of high-throughput performance



average advising ratio: 1.382

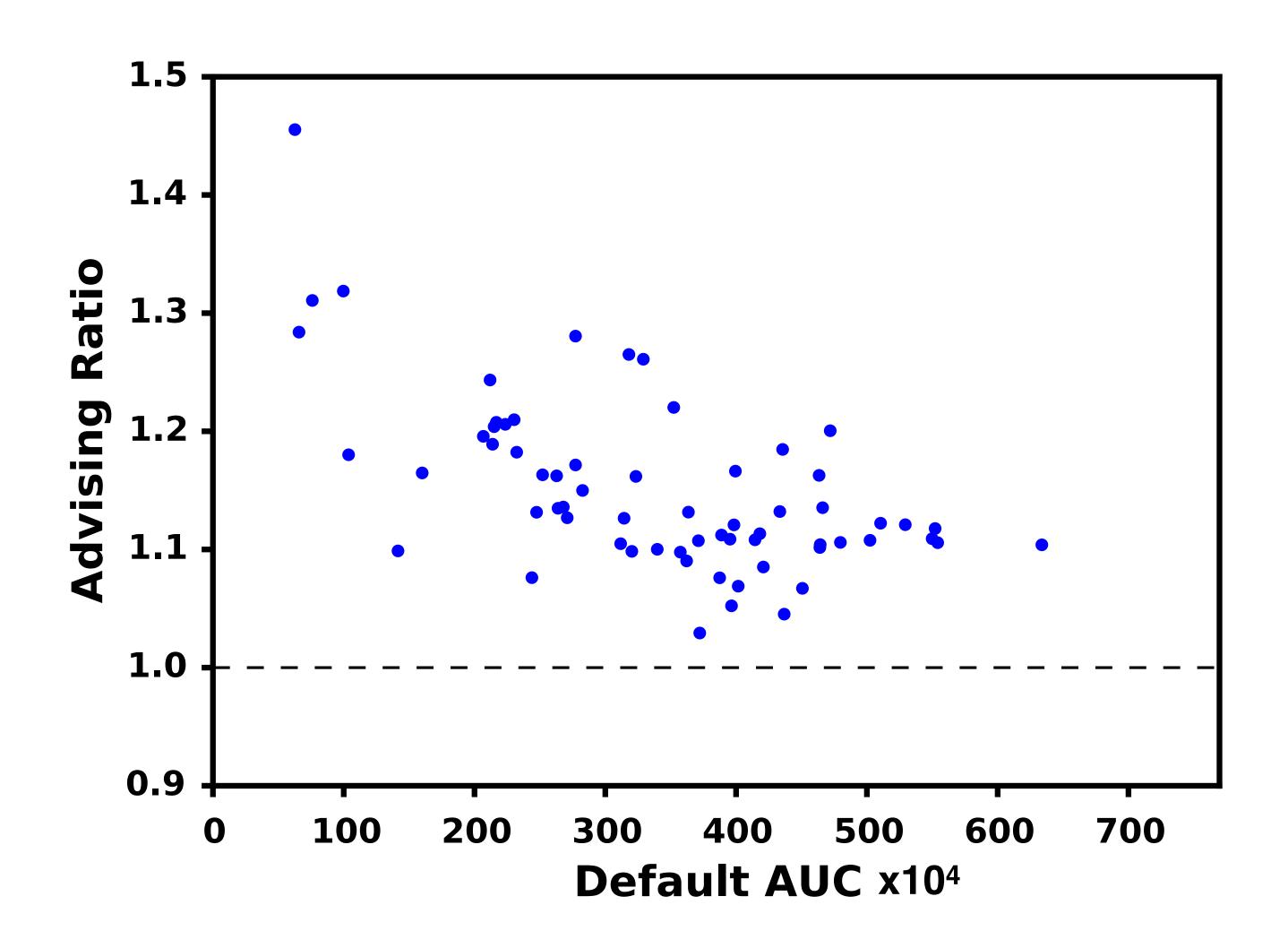
StringTie advising



11.1% average increase in accuracy for Coordinate Ascent

StringTie advising

ENCODE 65 Dataset



- all aligned RNA-seq from ENCODE
- variety of aligners
- example of performance in general

Transcript assembly advising

Parameter advising increases AUC for transcript assembly.

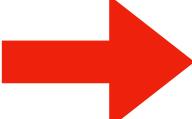
- Coordinate ascent is useful to advisor sets.
- Improvements are seen for both Scallop and StringTie.

Minimizer Schemes for Genome Analysis

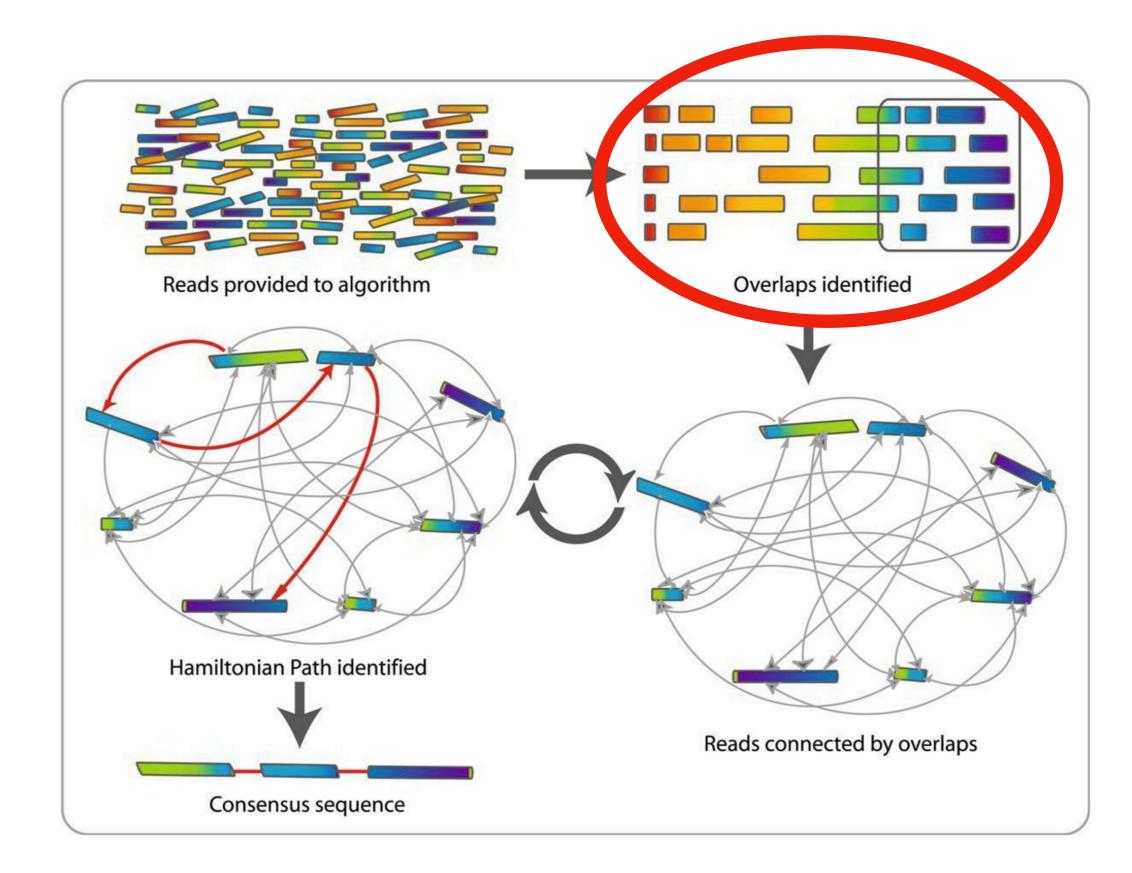
Sequence Similarity

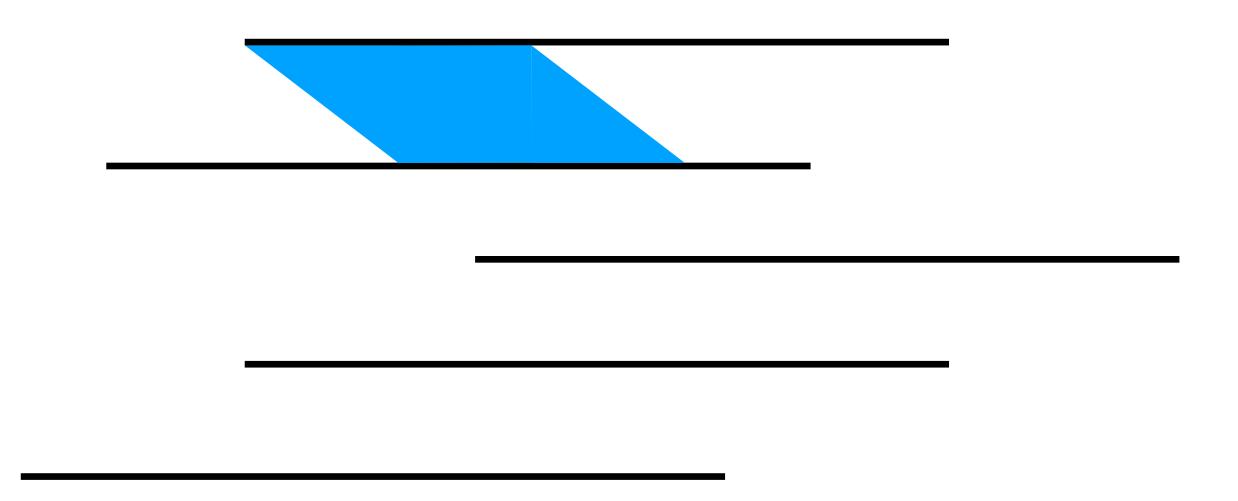
Sequence similarity is used in many contexts:

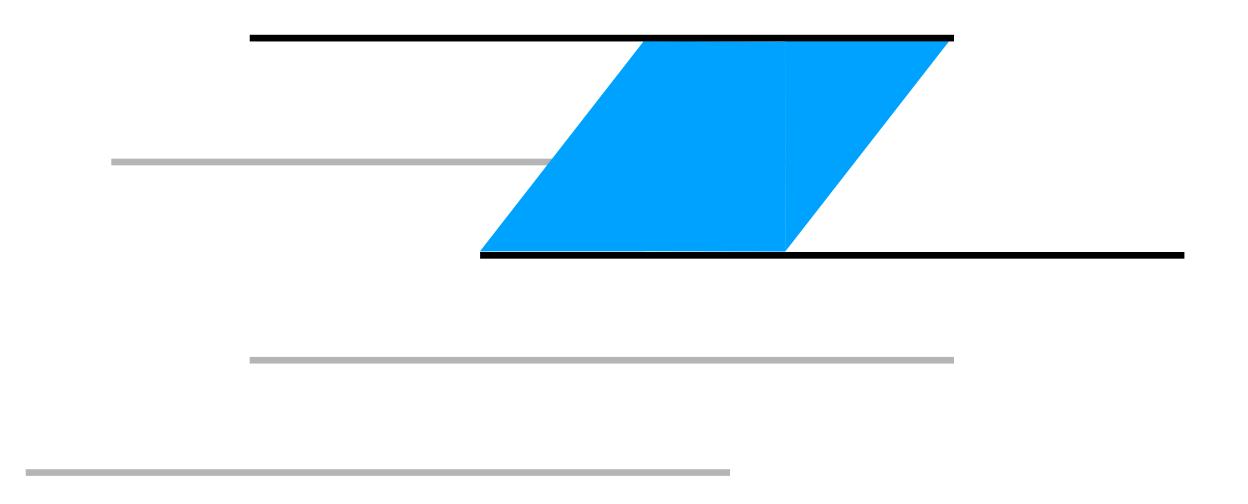
- comparing web pages
- suggestion systems
- finding plagiarism
- matching sequencing reads

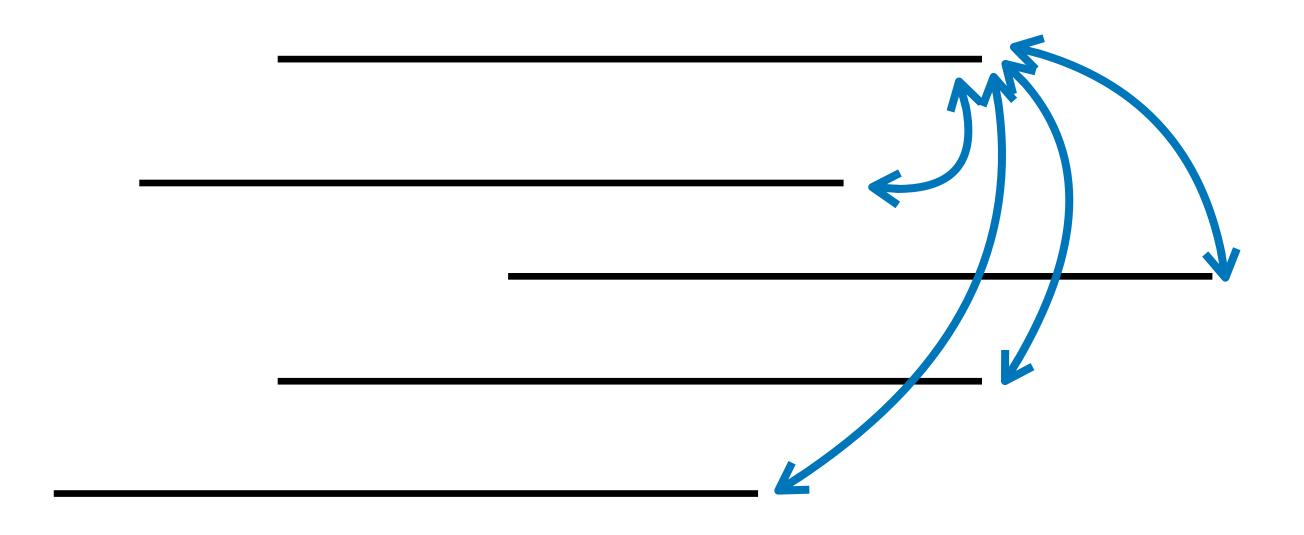


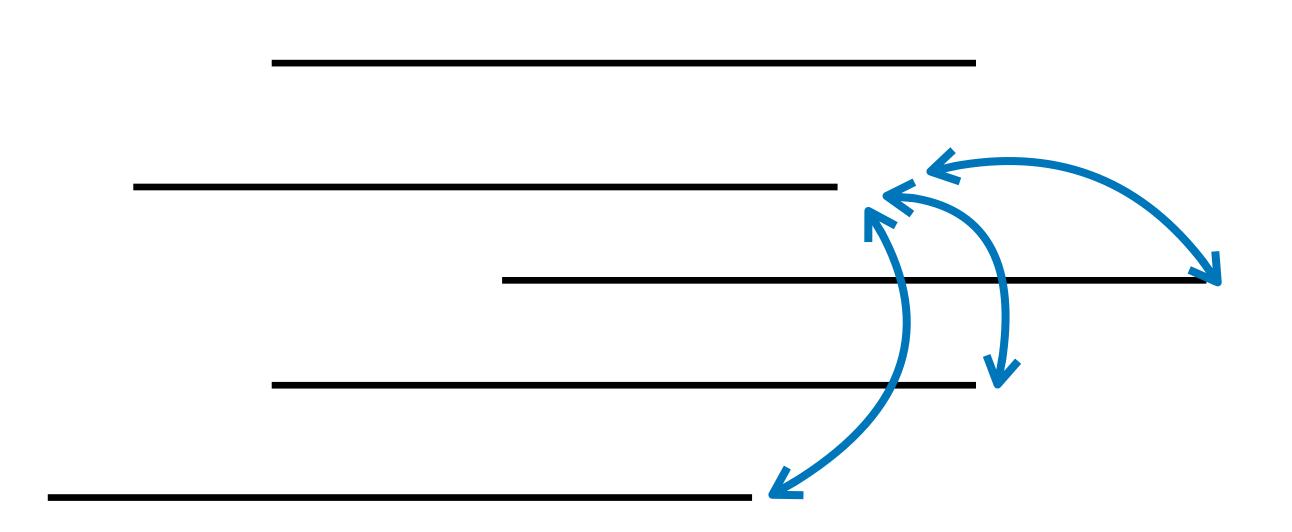
binning genetic material





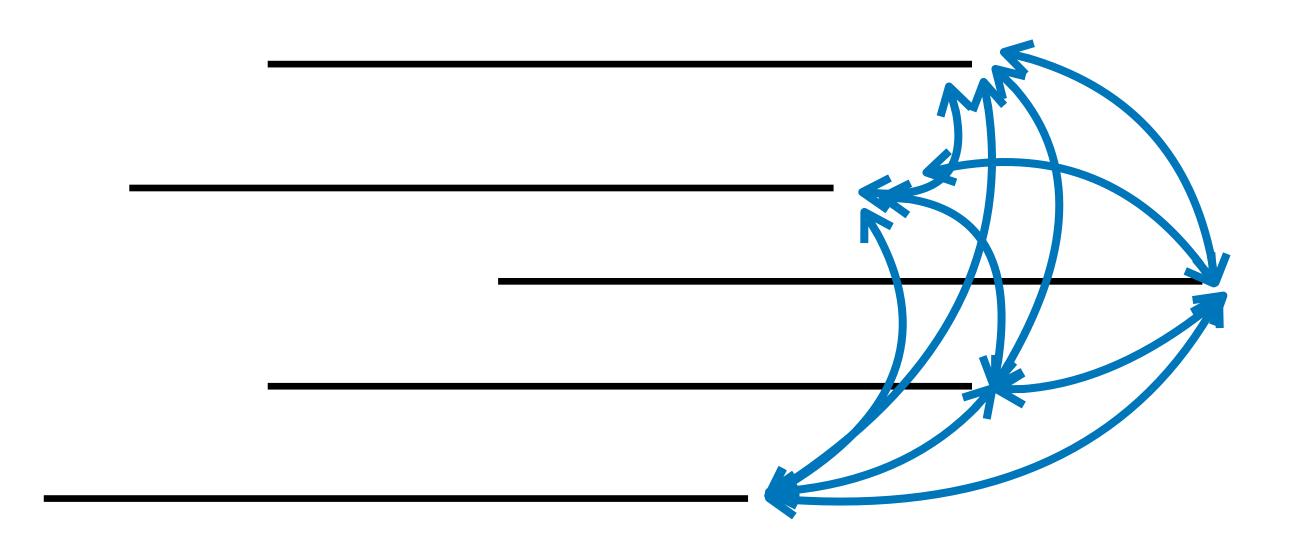




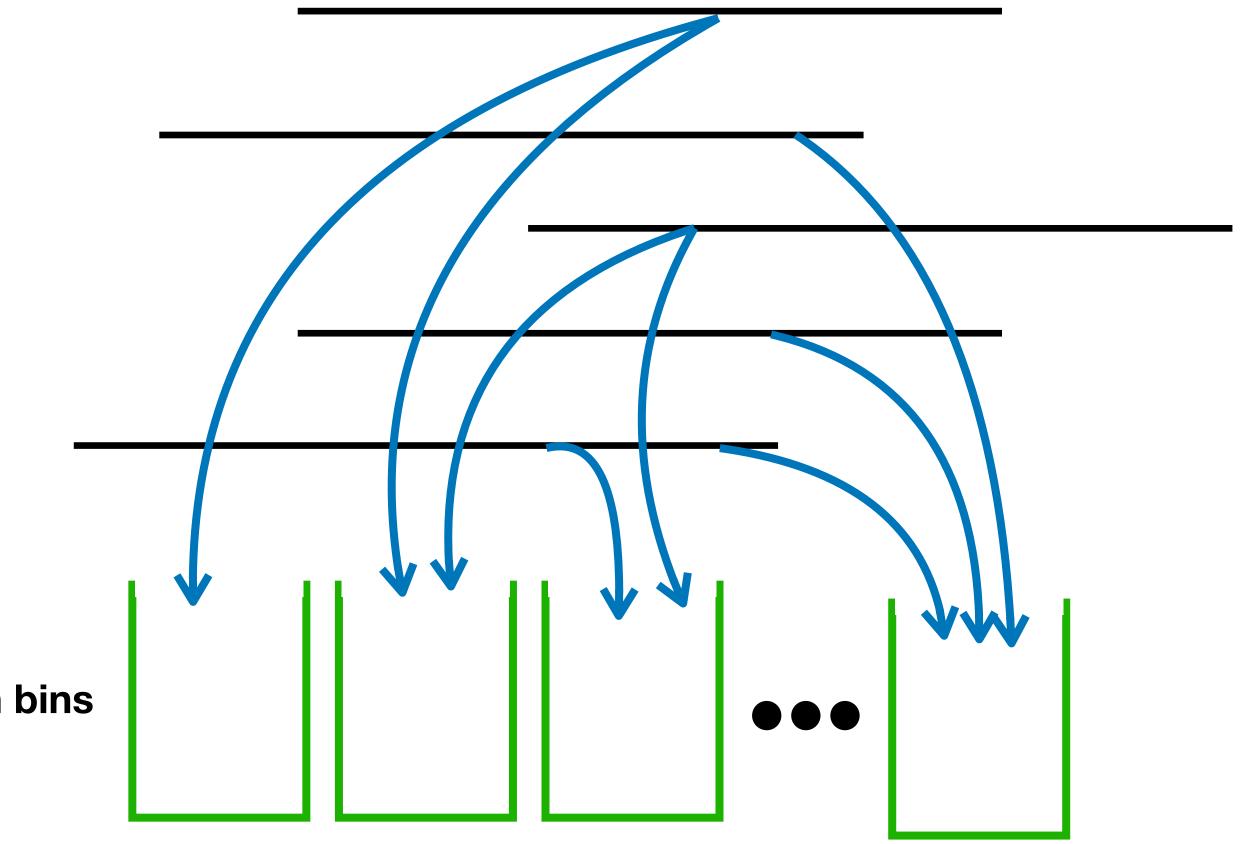


Roberts, et al. (2004) introduced minimizer schemes as a way to decrease the time needed for sequence overlap computation

O(n²) alignments!



Roberts, et al. (2004) introduced minimizer schemes as a way to decrease the time needed for sequence overlap computation



Only compare within bins

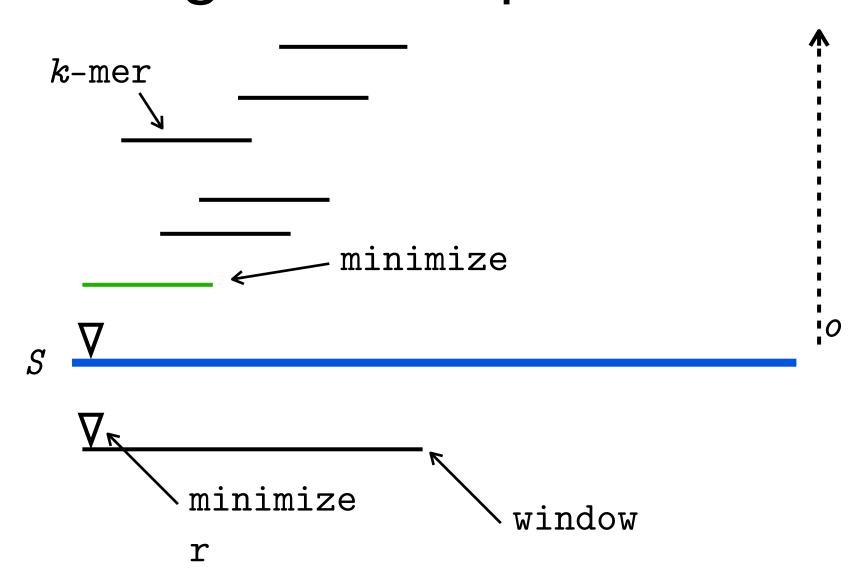
80

Minimizer schemes have two special properties:

- two sequences with a long exact match must select the same k-mers
- there are no large gap between selected k-mers

Used in *k*-mer counting, *de Brujin* graph construction, data structure sparsification, etc.

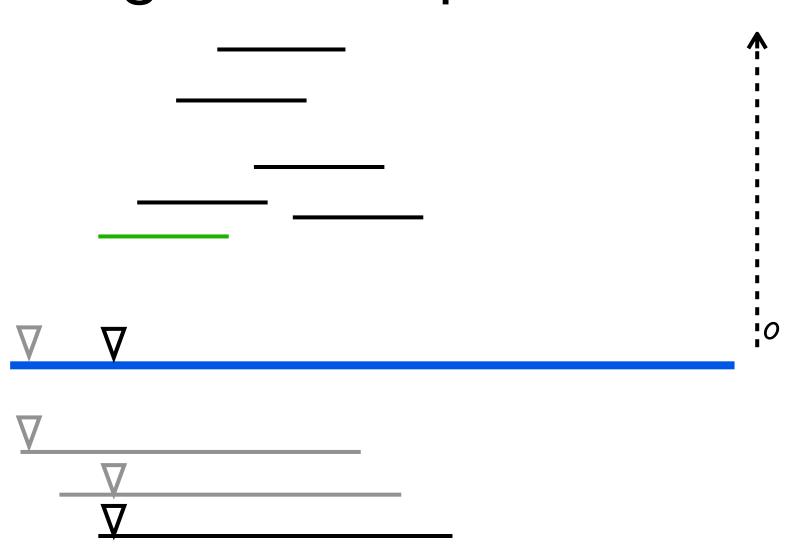
For a windows of w consecutive k-mers from a sequence S, a minimizer scheme selects the minimum according to an ordering o as a representative



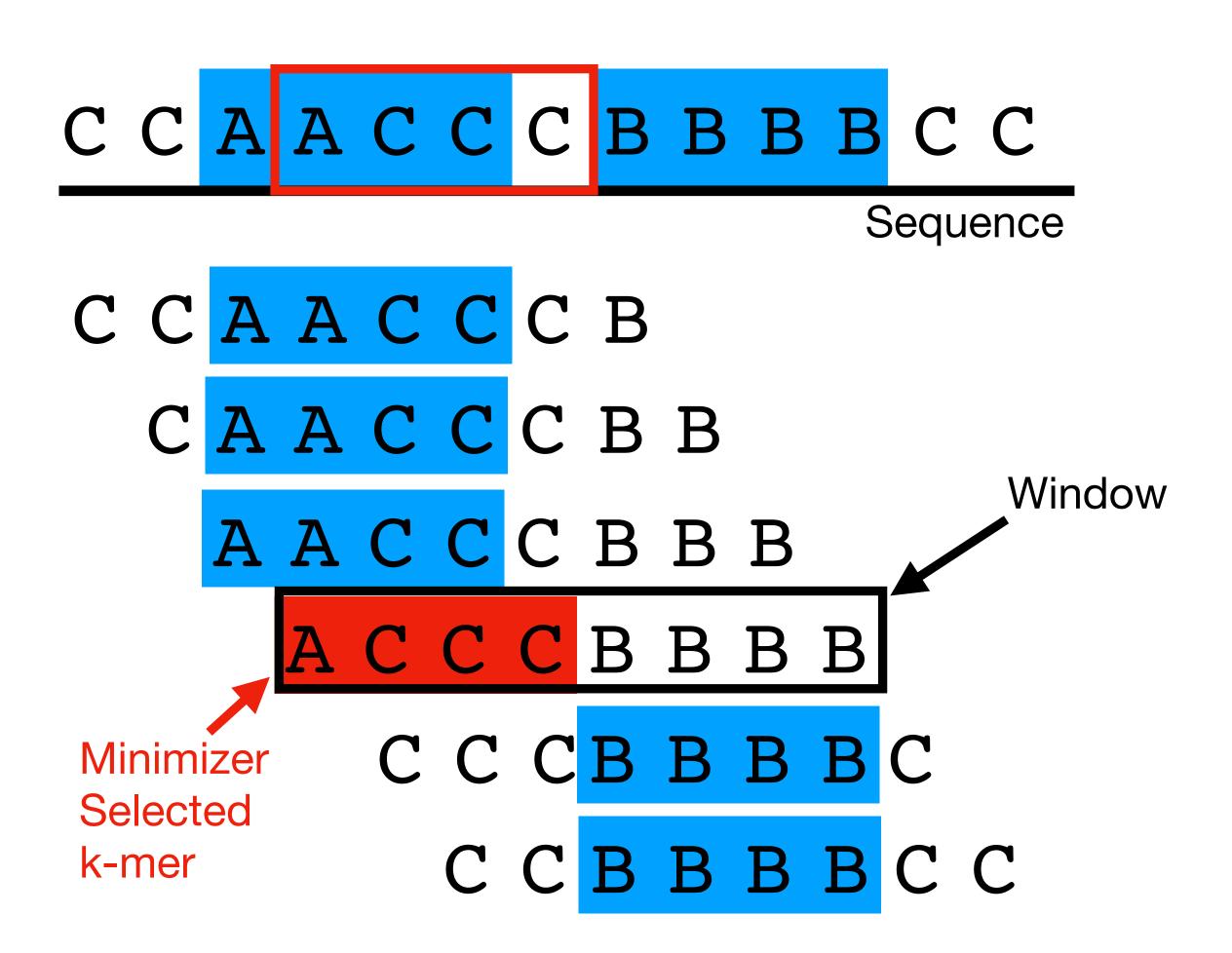
For a windows of w consecutive k-mers from a sequence S, a minimizer scheme selects the minimum according to an ordering o as a representative



For a windows of w consecutive k-mers from a sequence S, a minimizer scheme selects the minimum according to an ordering o as a representative



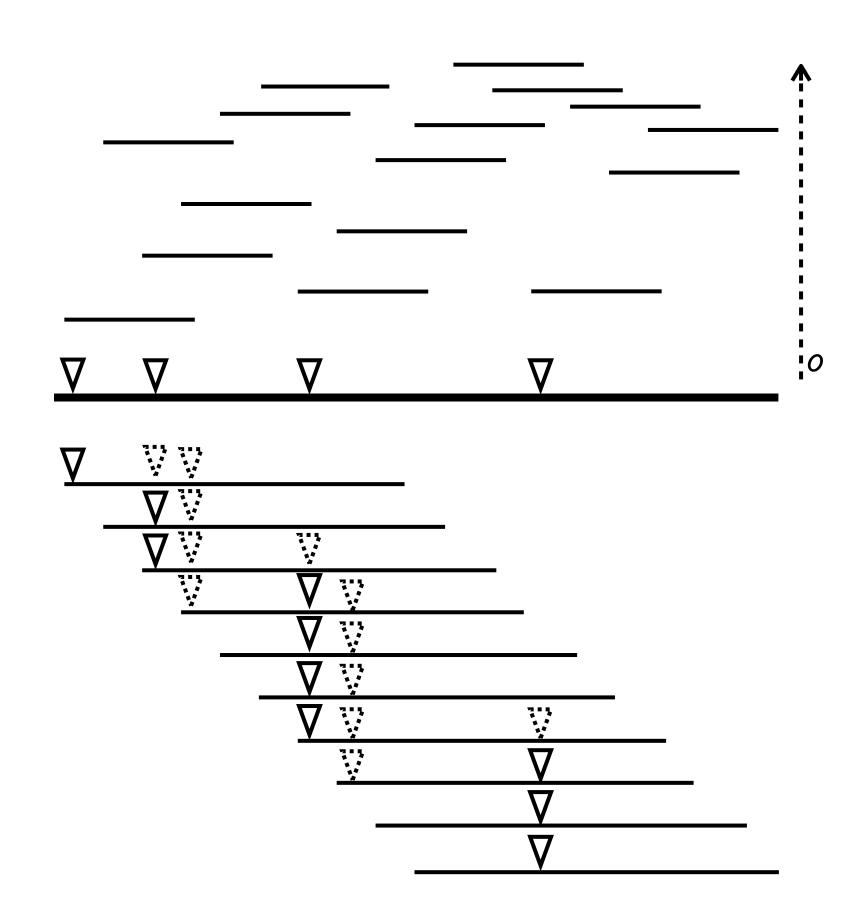
An extra example



The ordering can impact how well the minimizer scheme performs.

We measure performance using density:

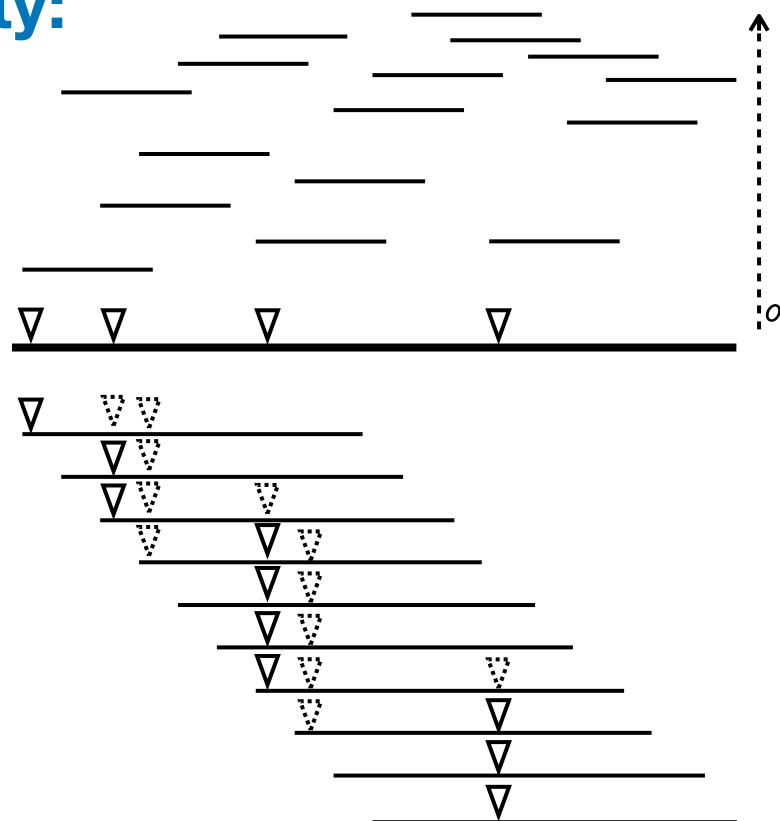
Normalized count of minimizer locations in S



The ordering can impact how well the minimizer scheme performs.

We measure performance using expected density:

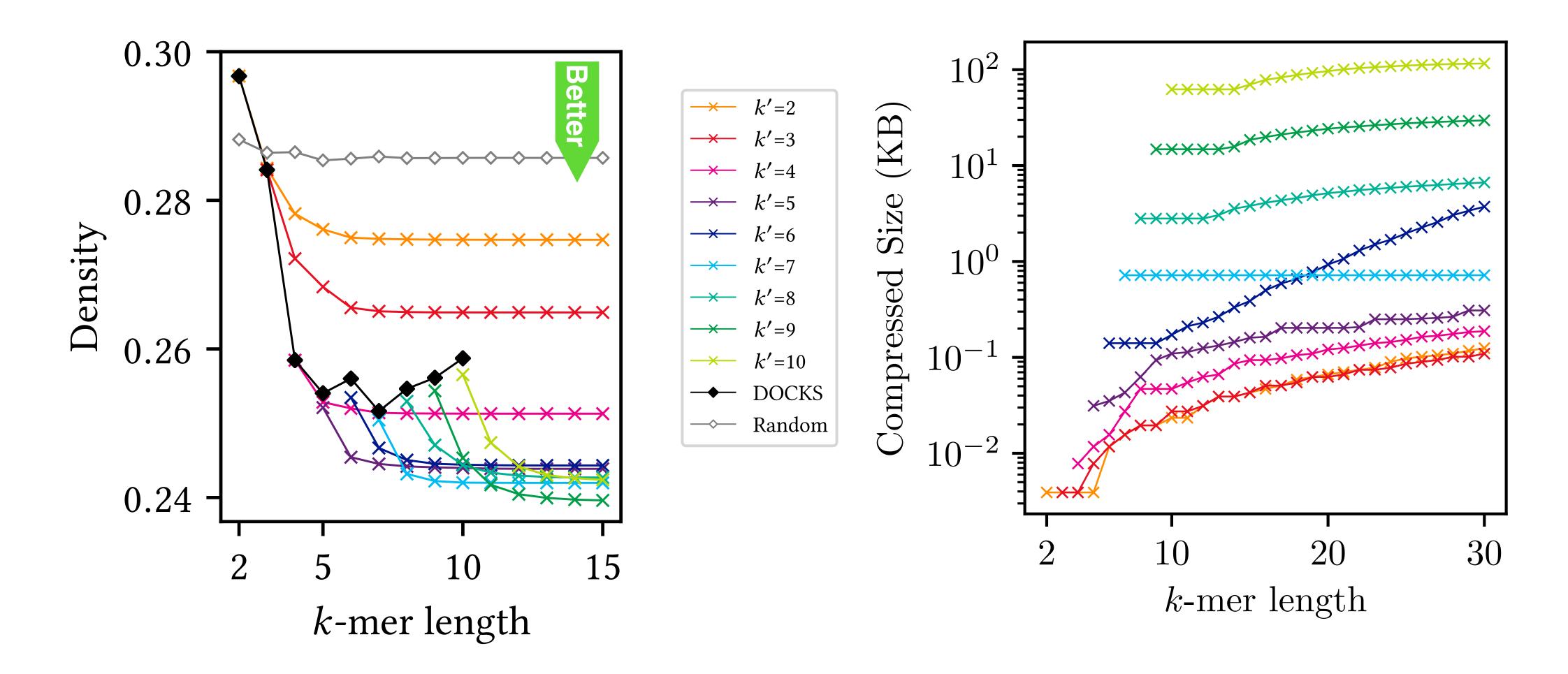
• Normalized count of minimizer locations in B_L



 B_L is the **de Brujin** sequence of order L, it contains each window exactly once

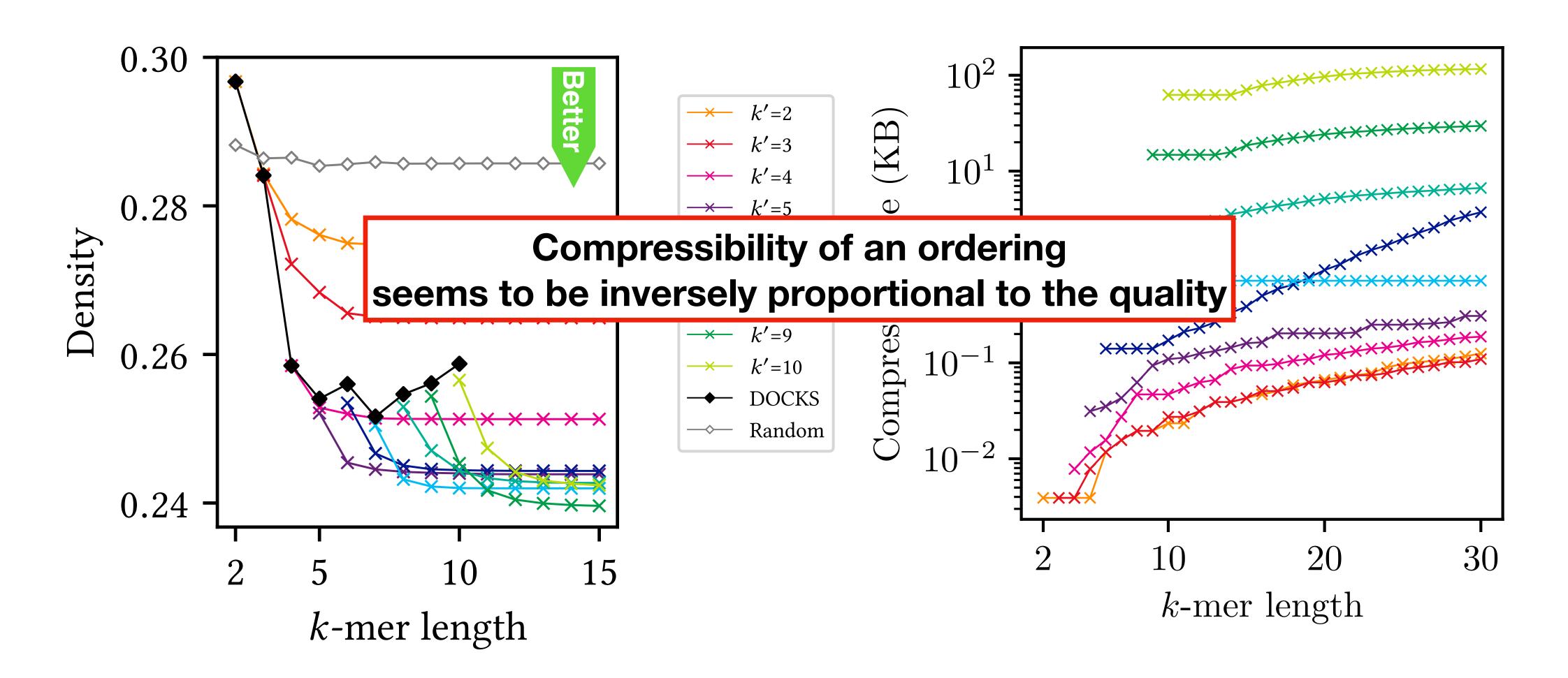
Storing a universal set is inefficient

Stored using a sequence trie, high complexity leads to large files



Storing a universal set is inefficient

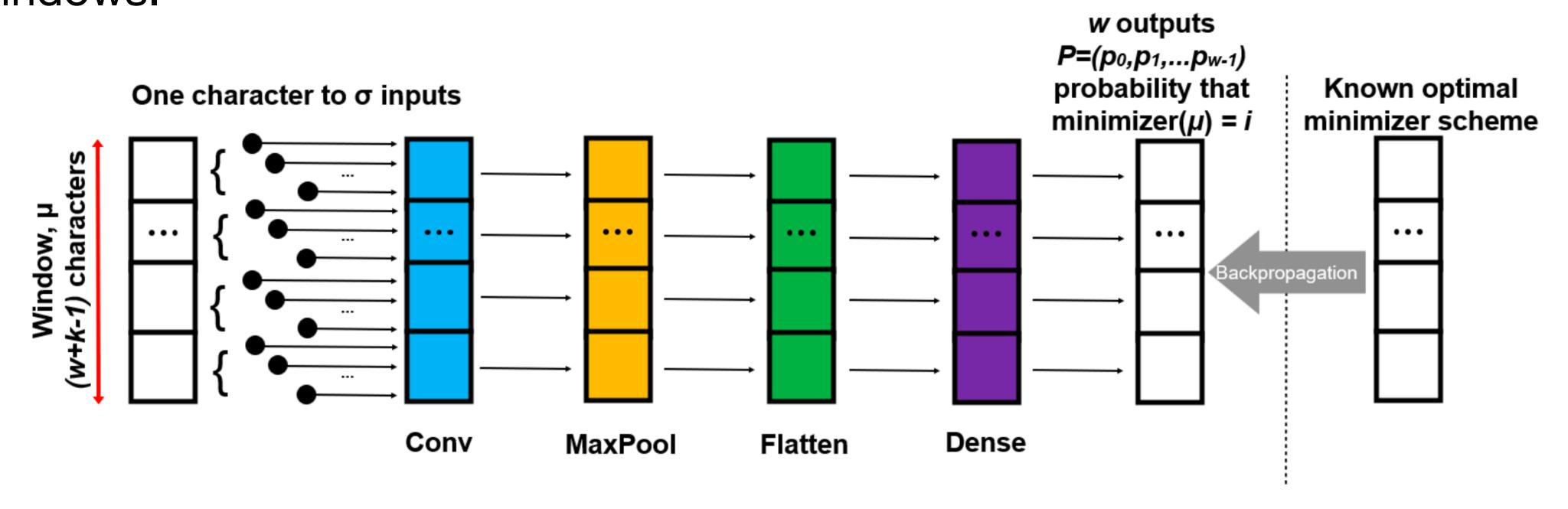
Stored using a sequence trie, high complexity leads to large files



Our learning method

Task -- learn the minimizer schemes using back propagation

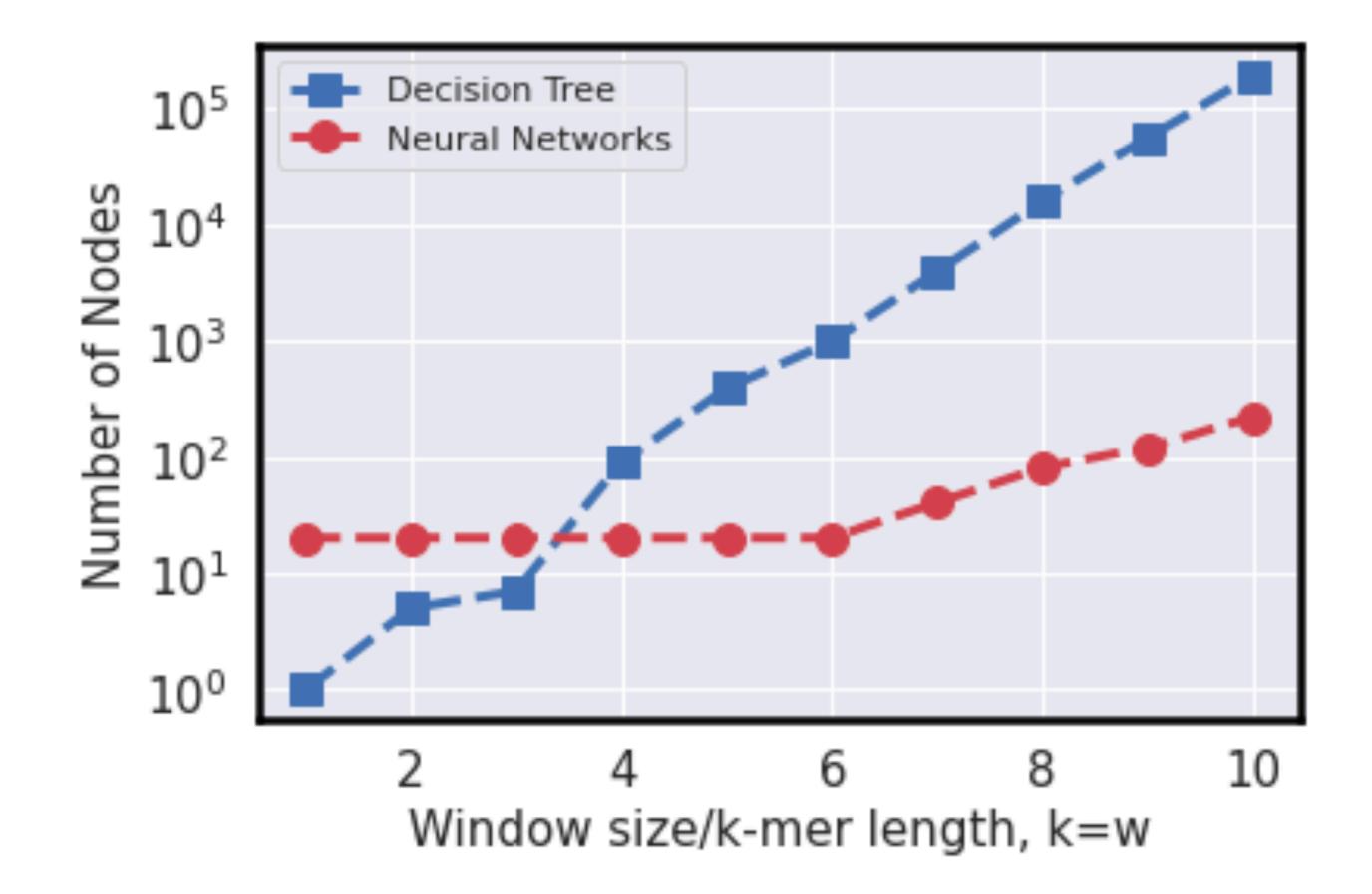
- •Our task is to create a network topology is complex enough to encode existing schemes, but not so complicated that it provides extreme training times.
- •One issue that arises is that for small values of w and k there may not be enough information to train the network completely since there are only so many unique windows.



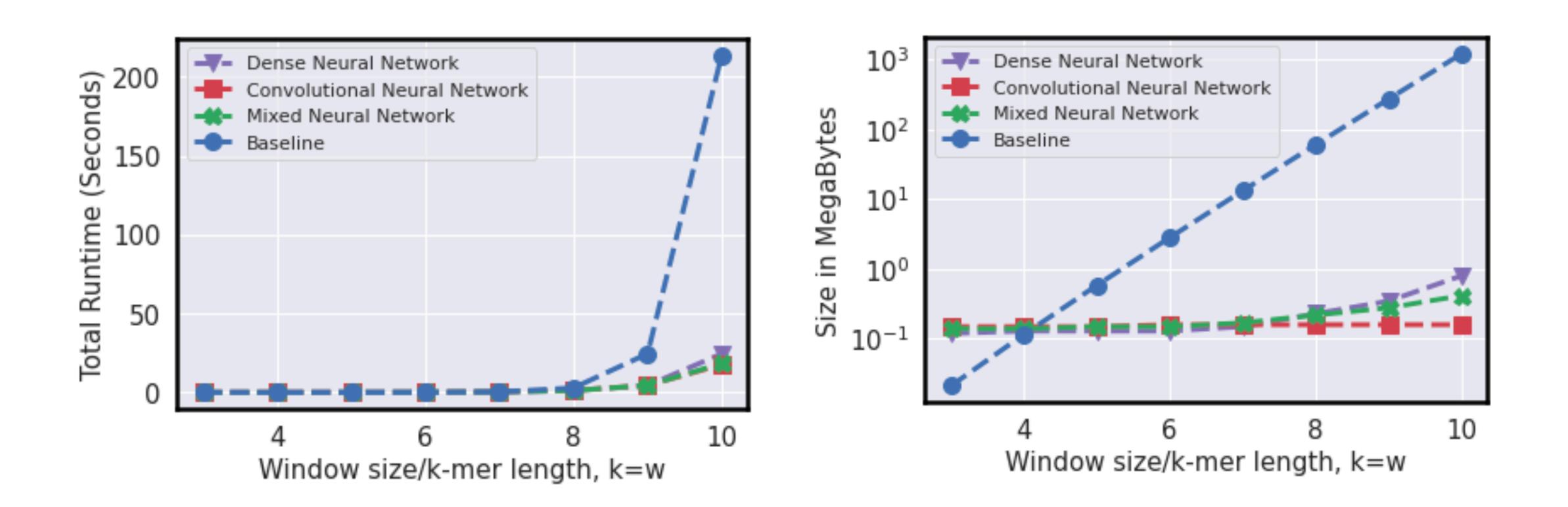
A note about Neural Networks

Used Decision Trees and Dense Neural Networks.

The number of nodes to encode minimizers is significantly larger with decision trees than with neural network implementations.



Performance of the networks



A trained model has a shorter k-mer lookup time and smaller memory footprint than a naïve implementation of minimizers.

Local vs. Forward vs. Minimizer Schemes

Assume we're going to rewrite it $F(M) \rightarrow m$ where M is the ordered set of k-mers from the window, and m is the returned k-mer.

What if we relax the rules a bit:

- Minimizer Schemes -- choose the $m = arg \min_{m' \in M} \left(O(m') \right)$
- Forward Schemes -- choose any *m* such that for all *M*' that can proceed *M* the choice is at the same position or later
- Local Schemes -- choose any m

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Some of our other work

Multiple sequence alignment benchmark set bias identification

• Fransisco Parra (Senior/REU), Luis Cedillo (Sophomore)

Automatic parameter configuration for additive manufacturing

- Fernando Sepulveda (Freshman)
- Collaboration with faculty in Electrical and Computer Engineering

Identifying unresolved space objects using ground-based hyperspectral imaging

- Taposh Sarker (Graduate Student)
- Collaboration with faculty in Electrical and Computer Engineering

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Hector Richart-Ruiz (former UG)

The Current Collaborators

Miguel Velez-Reyes

Arizbe Najera

Contact

deblasiolab.org



danfdeblasio

Previous Collaborators



John Kececioglu

Travis Wheeler (Montana)

Jen Wisecaver (Purdue)



Carnegie Mellon University
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Carl Kingsford

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