Mathurin Massias

Machine Learning researcher

EMAIL: mathurin.massias@gmail.com
WEBSITE: https://mathurinm.github.io

Research experience

Nov. 2021 – present	INRIA (Lyon, France): Tenured researcher (*chargé de recherche*). OCKHAM Team. Efficient and frugal machine learning Publications: [3, 4, 5]
Jan. 2020 – Oct. 2021 (2 years)	Università di Genova (Genova, Italy): Post-doctoral researcher with L. Rosasco and S. Villa. Statistical learning and optimisation, designing new implicit regularization methods machine learning and inverse problems Publications: [1, 6, 7]
Sep. 2016 – Dec. 2019 (3 years)	INRIA (Université Paris-Saclay, France): PhD, supervised by A. Gramfort and J. Salmon. "*High dimensional sparse regression with heteroscedastic noise: application to neural source localization*", obtained Summa cum laude. Keywords: optimisation, neuro-imaging, inverse problems, sparsity, high dimension Publications: [2, 8, 9, 10, 11, 12]
Feb. 2019 – May 2019 (3 months)	U. of Tokyo/RIKEN (Japan), Deep Learning Theory team: intern, supervised by T. Suzuki. Work on gradient Langevin dynamics for non-convex regression in RKHS Keywords: stochastic differential equations Publications: [13]

Education

Sep. 2014 – Apr. 2015	**ENS Cachan** (Cachan, France): MSc in Machine Learning (MVA)
Sep. 2011 – Apr. 2015	**Ecole Centrale Paris** (Paris, France): Major in Applied Mathematics and Data Science

Publications

Journal publications

[1] Q. Bertrand, Q. Klopfenstein, M. Massias, M. Blondel, S. Vaiter, A. Gramfort, and J. Salmon. Implicit differentiation for fast hyperparameter selection in non-smooth convex learning. *Journal of Machine Learning Research*, 2022.

[2] M. Massias, S. Vaiter, A. Gramfort, and J. Salmon. Dual extrapolation for sparse Generalized Linear Models. *Journal of Machine Learning Research*, 21(234):1–33, 2020.

Proceedings of international conferences

[3] J. Larsson, Q. Klopfenstein, M. Massias, and J. Wallin. Coordinate descent for SLOPE. In *AISTATS*, 2023.

[4] T. Moreau, M. Massias, A. Gramfort, P. Ablin, P.-A. Bannier, B. Charlier, M. Dagréou, T. Dupré la Tour, G. Durif, C. Dantas, Q. Klopfenstein, et al. Benchopt: reproducible, efficient and collaborative optimization benchmarks. In *NeuRIPS*, 2022.

[5] Q. Bertrand, Q. Klopfenstein, P.-A. Bannier, G. Gidel, and M. Massias. Beyond l1: faster and better sparse models with skglm. In *NeurIPS*, 2022.

[6] C. Molinari, M. Massias, L. Rosasco, and S. Villa. Iterative regularization for convex regularizers. In *AISTATS*, 2021.

[7] Q. Bertrand and M. Massias. Anderson acceleration of coordinate descent. In *AISTATS*, 2021.

[8] M. Massias*, Q. Bertrand*, A. Gramfort, and J. Salmon. Support recovery and sup-norm convergence rates for sparse pivotal estimation. In *AISTATS*, 2020.

[9] P. Ablin, T. Moreau, M. Massias, and A. Gramfort. Learning step sizes for unfolded sparse coding. In *NeurIPS*, 2019.

[10] Q. Bertrand*, M. Massias*, A. Gramfort, and J. Salmon. Concomitant Lasso with repetitions: beyond averaging multiple realizations of heteroscedastic noise. In *NeurIPS*, 2019.

[11] M. Massias, A. Gramfort, and J. Salmon. Celer: a fast solver for the Lasso with dual extrapolation. In *ICML*, 2018.

[12] M. Massias, O. Fercoq, A. Gramfort, and J. Salmon. Heteroscedastic multitask concomitant Lasso for sparse multimodal regression. In *AISTATS*, 2018.

[13] B. Muzellec, K. Sato, M. Massias, and T. Suzuki. Dimension-free convergence rates for gradient Langevin dynamics in RKHS. In *COLT*, 2022.

Teaching

2023 (6 h)	OLISSIPO Winter school (Lisbon): Dimensionality reduction.
2022 (10 h)	CNRS Formation entreprise: Fondements et pratique du machine learning et du deep learning.
2022 – 2024 (2 × 32 h)	École Normale Supérieure de Lyon: Optimization for large scale machine & deep learning.
Jul. 2022 (6 h)	Wroclaw University of Science and Technology: Linear regression and convex optimization.
Dec. 2021 (30 h)	EMINES Marrakech: Teacher for the one week *Data Science* class.
2020 – 2022 (100 h)	École Polytechnique Executive Education: Teacher for the *Data Science Starter Program*.
2019 – 2023 (4 × 42 h)	École Polytechnique/HEC "Data Science for Business" Master: Teacher for the *Python for Data Science* class.
2017 – 2019 (2 × 40 h)	Université Paris-Saclay "Data Science" Master: Teaching assistant and partial lecturer for the *Optimization for Data Science* class.

Students

- Can Pouliquen, PhD Student. With Titouan Vayer and Paulo Gonçalves
- Anne Gagneux, M2 internship from MVA, ENS Paris-Saclay. With Emmanuel Soubiès.
- Badr Moufad, research engineer

Open source Python software

Summary on my GitHub page: https://github.com/mathurinm

- celer and skglm (state-of-the-art algorithms to solve sparse problems): lead developer
- benchopt (automatic benchmarking of optimization packages on standard ML tasks): core developer
- scikit-learn (machine learning in python): contributor
- sparse-ho (hyperparameter tuning for sparse machine learning models): core developer
- MNE-python (brain imaging with magneto and electro-encephalographic modalities): contributor

Community service

- Associate Editor and Managing Editor for Computo
- Conference reviewer for NeurIPS since 2018 (2018 Top 800 reviewers, 2019 Top 400, 2020 Top 10 %), ICML since 2019, AISTATS since 2020, SPARS 2019, ACML 2019, 2018
- Journal reviewer JMLR, SIAM Journal on Optimization, OJMO, IEEE TSP, Signal Processing and others.
- Member of PhD defense committee for Gilles Bareilles (Université Grenoble Alpes, 12/22), Florent Bascou (Université Montpellier, 09/22).
- Member of the 2023 PGMO PhD prize committee.

Grants and awards

- 2021: 5000 € from ENS Lyon for starting researcher support.
- 2019: Best PhD prize of Programme Gaspard Monge Optimisation (PGMO) and Best PhD prize of Télécom Paris
- 2018: 1500 € from the GdR ISIS to fund a 1 month visit to the University of Washington (Seattle, USA)
- 2018: 1000 € from the STIC doctoral school to fund SPARS 2017 conference and summer school attendance
- 2017: Best presentation award at JDSE conference (Orsay, France)