

# Samuel Horváth

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## Education\_

## King Abdullah University of Science & Technology

PhD in Machine Learning and Optimization

• Supervised by Peter Richtarik

King Abdullah University of Science & Technology

MSc in Statistics

- Supervised by Peter Richtarik
- GPA: 3.82/4.00

**Comenius University** 

B.S. IN FINANCIAL MATHEMATICS

• GPA 4.00/4.00 # 1

- Thesis: Visualization of Portfolio Optimization with R Shiny
- samuelhorvath.shinyapps.io/efficient\_frontier\_visualization/

#### Thuwal, Saudi Arabia

Jan. 2019 - Present

Thuwal, Saudi Arabia

Aug. 2017 - Dec. 2018

Bratislava, Slovakia

Sep. 2014 - Jun. 2017

## Honors & Awards \_\_\_\_\_

2019	NeurIPS 2019, one of the top 50% highest-scoring reviewers	Canada
2019	Progress towards PhD rated as outstanding,	Saudi Arabia
2018	<b>157</b> <sup>th</sup> / <b>4049</b> , IEEEXtreme 24-Hour Programming Competition 12.0 joint with Dmitry Kovalev	Saudi Arabia
2018	<b>The Best Poster 500 Euros Prize</b> , Data Science Summer School, awarded as one of two out of total 170 posters presented	France
2017	131 <sup>th</sup> /3350, IEEEXtreme 24-Hour Programming Competition 11.0 joint with Konstantin Mishchenko	Saudi Arabia
2017	KAUST Fellowship, A generous fellowship provided for MSc/PhD students at KAUST	Saudi Arabia
2017	Universities, Accepted to MSc programmes at Imperial College London (Statistics),	United Kingdom
	University College London (Data Science) and University of Edinburgh (Statistical Data Science)	
2017	$2^{\mathrm{nd}}$ <b>place,</b> CFA Institute Research Challenge hosted by CFA Society Czech Republic	Czech republic
2017	$37^{\mathrm{th}}$ <b>place</b> , Vojtech Jarnik International Mathematical Competition- Category II	Czech republic
2017	Excellence Scholarship, Scholarship for top 5% students at Comenius University	Slovakia
2016	Third Prize, 23rd International Mathematics Competition for university students	Bulgaria
2016	<b>36</b> <sup>th</sup> <b>place</b> , Vojtech Jarnik International Mathematical Competition- Category I	Czech republic
2016	Excellence Scholarship, Scholarship for top 5% students at Comenius University	Slovakia
2015	Excellence Scholarship, Scholarship for top 5% students at Comenius University	Slovakia
2014	<b>18</b> <sup>th</sup> <b>place,</b> Slovak national round of Mathematical Olympiad for high school students	Slovakia
2014	$1^{\mathrm{st}}$ place, Region round of Mathematical Olympiad for high school students	Slovakia

## Skills\_

MathematicsProbability and Statistics, Calculus, Linear Algebra, Statistical Learning, Deep LearningProgrammingPython, PyTorch, MXNet, Tensorflow, Keras, Pandas, Julia, R, R Shiny, Matlab, VBA, SQL

ToolsMS Office, LaTeX, SQL Server, TableauLanguagesSlovak C2, English C1, German A2

## **Extracurricular Courses and Activities**

#### Reviewer

ICML '20 '19, AISTATS '20, NIPS '19 '18, OPTIMIZATION METHODS AND SOFTWARE

2018-2020

#### Minisymposia organizer

Berlin, Germany

ICCOPT

· Together with Filip Hanzely, we organized a mini-symposia on the topic of Large-Scale Stochastic First-Order Optimization consisting of 6 talks.

Nanodegree mentor Online

• I serve as a mentor providing 1 on 1 meetings, code and project reviews and extra seminars for the students enrolled in Deep Learning Nanodegree.

**Seminar Organizer** KAUST, Saudi Arabia

ALL HANDS MEETINGS ON BIG DATA OPTIMIZATION

2018

2019

• The organizer of our group seminar, gave 6 talks given the time period

**Teaching Assistant** KAUST, Saudi Arabia

SPECIAL TOPICS IN DATA SCIENCE

• I was teaching assistant for PhD level course, which covers a mathematically rigorous introduction to the field of big data optimization.

#### **Enterpreunership program**

Saudi Arabia

CORNELL UNIVERSITY

- 7-days course, which covers the basic process of how to move from generating a new business idea to turning that idea into a real
- Taught by Cornell professors Chad Carlos, Wesley Sine, Thomas Kurz.

#### **Deep Learning Nanodegree**

Online

UDACITY 2018

- Topics covered: Keras and TensorFlow, convolutional and recurrent networks, deep reinforcement learning, and GANs
- Taught by authorities such as Sebastian Thrun, Ian Goodfellow, and Andrew Trask.

#### Divide and Conquer, Sorting and Searching, and Randomized Algorithms

Online

2017

Feb. 2020

COURSERA/STANFORD UNIVERSITY

2018

- taught by great CS Expert Tim Roughgarden
- Passed with Distinction (98% Grade)

#### **Statistical Learning** Online

STANFORD UNIVERSITY 2017

- Topics covered: Linear Regression, Classification, Tree-based Methods, SVM, Unsupervised Learning
- Based on the book "An Introduction to Statistical learning, with Applications in R"
- Passed with Distinction (100% Grade)
- https://verify.lagunita.stanford.edu/SOA/7e92a12167684ec7ba2fd1313b96fb5d/

**Machine Learning** Online

COURSERA/STANFORD UNIVERSITY • Topics covered: Linear and Logistic Regression, Neural Networks, SVM, Unsupervised Learning, Recommend Systems, ...

- taught by Machine Learning Expert Andrew Ng
- · Passed with Distinction (100% Grade)

## Conferences.

**ALT 2020** San Diego, USA

CATAMARAN RESORT HOTEL

- The 31<sup>St</sup> International Conference on Algorithmic Learning Theory
- I gave a 20 minutes talk about our accepted paper: SVRG and Katyusha are Better Without the Outer Loop.

#### **KAUST - Tsinghua Workshop**

KAUST, Saudi Arabia

Nov. 2019

• I presented a poster about our work Natural Compression for Distributed Deep Learning.

SAMUEL HORVÁTH · RÉSUMÉ FEBRUARY 17, 2020

**Amazon Research Days** Berlin, Germany

AMAZON Oct. 2019

• Amazon Conference to promote collaboration with academia.

#### **EMEA Research Internship Colloquium**

Cambridge, United Kingdom

AMAZON Aug. 2019

- Amazon Conference for all of its interns from EMEA region.
- I presented a poster about our work Natural Compression for Distributed Deep Learning.

Berlin, Germany

TU BERLIN Aug. 2019

- International Conference on Continuous Optimization
- I organized Minisymposia and gave a talk about our work Stochastic Distributed Learning with Gradient Quantization and Variance Reduction.

ICMI Long Beach, USA

LONG BEACH CONVENTION CENTER

Jun. 2019

- Thirty-sixth International Conference on Machine Learning
- We had our Nonconvex Variance Reduced Optimization with Arbitrary Sampling accepted, which I presented as the 5 min talk as well as the poster.

#### **Deep Learning Boot Camp**

Berkeley, USA

SIMONS INSTITUTE FOR THEORY AND COMPUTING

May 2019

• The Boot Camp is intended to acquaint program participants with the key themes of the program such as Generalization, Approximation Power, Adversarial Examples and Over-parameterized Neural Networks.

#### **Data Science Summer School**

Paris, France

ÉCOLE POLYTECHNIQUE

Jun. 2018

- The primary focus of the event is to provide a series of courses and practical sessions covering the latest advances in the field of data
- speakers: Cédric VILLANI, Yann LECUN, Suvrit SRA, ...
- I was presenting poster, which was awarded as the Best Poster with 500 Euros cash prize as one of two out of total 170 posters presented.

#### **Optimization and Big Data**

KAUST, Saudi Arabia

**KAUST** 

Feb. 2018

• 4 days conference aimed at novel optimization algorithms and distributed systems capable of working in the Big Data setting.

#### **Applied Machine Learning Days**

Lausanne, Switzerland

Jan 2018

• 2 days hands-on workshops on Machine Learning and 2 days conference with speakers such as Christopher Bishop from Microsoft Research

## **Publications**

#### **Adaptivity of Stochastic Gradient Methods for Nonconvex Optimization**

SAMUEL HORVÁTH, LIHUA LEI, PETER RICHTÁRIK, MICHAEL I. JORDAN

Feb. 2020

https://arxiv.org/pdf/2002.05359.pdf

#### **Natural Compression for Distributed Deep Learning**

SAMUEL HORVÁTH, CHEN-YU HO, L'UDOVÍT HORVÁTH, ATAL SAHU, MARCO CANINI, PETER RICHTÁRIK

May. 2019

https://arxiv.org/pdf/1905.10988.pdf

## **Stochastic Distributed Learning with Gradient Quantization and Variance** Reduction

SAMUEL HORVÁTH, DMITRY KOVALEV, KONSTANTIN MISHCHENKO, SEBASTIAN STICH, PETER RICHTÁRIK

Apr. 2019

- A poster based on the results of this paper won the Best Poster at Control, Information and Optimization Summer School in Voronovo, Moscow, presented by Dmitry Kovalev.
- https://arxiv.org/pdf/1904.05115.pdf

## Don't Jump Through Hoops and Remove Those Loops: SVRG and Katyusha are **Better Without the Outer Loop**

DMITRY KOVALEV, SAMUEL HORVÁTH, PETER RICHTÁRIK

Jan. 2019

- Proceedings of the  $31^{st}$  International Conference on Algorithmic Learning Theory, San Diego, California.
- https://arxiv.org/pdf/1901.08689.pdf

## **Nonconvex Variance Reduced Optimization with Arbitrary Sampling**

Samuel Horváth, Peter Richtárik

- A poster based on the results of this paper won the Best Poster at Data Science Summer School in Paris, 2018.
- Proceedings of the  $36^{th}$  International Conference on Machine Learning, Long Beach, California.
- http://proceedings.mlr.press/v97/horvath19a.html

# **Internships and Research Visits**

Amazon Berlin, Germany

APPLIED SCIENTIST INTERN

Summer 2019

Sep. 2018

• Intern at AI Core Team with focus on Hyperparameters Optimization supervised by Cedric Archambeau and Matthias Seeger.

#### **University of California, Berkeley**

Berkeley, California

VISITING PHD STUDENT

Spring 2019

Summer 2018

• Research visit of Prof. Michael I. Jordan. As part of the visit, I attended the Deep Learning Foundations Workshop in Simons Institute.

Exponea Bratislava, Slovakia

ALINTERN

• I joined Exponea as Al Intern for Summer 2018. I was an intern at their Recommendation Team, where I worked on Sorting and Ranking Project for a personalized recommendation for e-commerce.

## **Hobbies**

ALL KINDS OF SPORTS

- Football used to play the regional league (over 200 matches), now just a hobby
- Fitness, Volleyball, Badminton