

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 and Optimization

• 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

• supervised by Jan Komadel

• 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 _____

2018	157 th / 4049 , IEEEXtreme 24-Hour Programming Competition 12.0 joint with Dmitry Kovalev	Saudi Arabia
2018	The Best Poster 500 Euros Prize , Data Science Summer School, awarded as one of two out of total 170 posters presented	France
2017	131 th / 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^{nd} place , CFA Institute Research Challenge hosted by CFA Society Czech Republic	Czech republic
2017	37 th place , 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	36 th place , 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	18 th place, Slovak national round of Mathematical Olympiad for high school students	Slovakia
2014	1 st place , Region round of Mathematical Olympiad for high school students	Slovakia

Skills_

Mathematics Probability and Statistics, Calculus, Linear Algebra, Statistical Learning, Deep Learning **Programming** Python, Julia, PyTorch, Tensorflow, Keras, Pandas, R, R Shiny, Matlab, VBA, SQL

Tools MS Office, LaTeX, SQL Server, Tableau **Languages** Slovak C2, English C1, German A2

July 14, 2019 Samuel Horváth · Résumé

Extracurricular Courses and Activities

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

2017

- 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)

Enterpreunership program

Saudi Arabia

CORNELL UNIVERSITY

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

Divide and Conquer, Sorting and Searching, and Randomized Algorithms

Online

COURSERA/STANFORD UNIVERSITY

- 2018
- taught by great CS Expert Tim Roughgarden • Passed with Distinction (98% Grade)

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

NEURIPS 2019, ICML 2019, NEURIPS 2018, OPTIMIZATION METHODS AND SOFTWARE

2018

Teaching Assistant KAUST, Saudi Arabia

SPECIAL TOPICS IN DATA SCIENCE, CONTEMPORARY TOPICS IN MACHINE LEARNING

- · Special Topics in Data Science PhD level course, which covers a mathematically rigorous introduction to the field of big data optimization.
- · Contemporary Topics in Machine Learning research based PhD level course with a specific focus on issues having to do with optimization, course material - NIPS, ICML, ICLR, JMLR papers

Seminar Organizer KAUST. Saudi Arabia

ALL HANDS MEETINGS ON BIG DATA OPTIMIZATION

2018-2019

Organizer of a group seminar, gave 6 talks given the time period

Nanodegree mentor Online

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

Minisymposia organizer

• together with Filip Hanzely, we organized a minisymposia on the topic Large-Scale Stochastic First-Order Optimization consisting of 6 talks

Conferences

Applied Machine Learning Days

Lausanne, Switzerland

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

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

SAMUEL HORVÁTH · RÉSUMÉ JULY 14, 2019 2 **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

Workshop on Statistics and Data Science

Thuwal, Saudi Arabia

Nov 2018

- · This workshop gathers the leading experts on statistical data science to discuss the current needs, challenges and opportunities of modeling massive and high dimensional data, predicting complex biological and physical processes
- I presented poster titled Nonconvex Variance Reduced Optimization with Arbitrary Sampling

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-parametrized Neural Networks.

ICML Thuwal, Saudi Arabia

LONG BEACH CONVENTION CENTER

Nov. 2018

- 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.

Publications

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

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

SAMUEL HORVÁTH, PETER RICHTÁRIK

Jan 2019

Sep. 2018

https://arxiv.org/pdf/1901.08689.pdf

Nonconvex Variance Reduced Optimization with Arbitrary Sampling

• A poster based on the results of this paper won the Best Poster at Data Science Summer School in Paris, 2018

- Proceedings of the 36th International Conference on Machine Learning, Long Beach, California
- http://proceedings.mlr.press/v97/horvath19a.html

Internships and Research Visits

Amazon Berlin, Germany

• Intern at AI Core Team supervised by Cedric Archambeau and Matthias Seeger.

Summer 2019

University of California, Berkeley

Berkeley, USA

VISITING PHD STUDENT

APPLIED SCIENTIST INTERN

Spring 2019

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

Exponea Bratislava, Slovakia

Al Intern Summer 2018

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



ALL KINDS OF SPORTS

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