Davit GOGOLASHVILI

Personal Data

PLACE OF BIRTH:	Gali, Georgia
DATE OF BIRTH:	25.07.1993
ADDRESS:	48 Bogdan Khmelitski St, Tbilisi, Georgia
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Work Experience

APR2022-SEP2022 | **Machine Learning Genoa Center (MaLGa)**
Visiting Student
I spent half a year at MaLGa hosted by Prof. Lorenzo Rosasco

JAN2022-MAR2022 | **ENSAE-CREST**
Visiting Student
I was working on the project on zero order optimization with Prof. Alexandre Tsybakov

JAN2020-DEC2022 | **EURECOM**
Doctoral Student

SEP2018-JUL2019 | **International Black Sea University**
Invited Lecturer in Quantitative Risk Management
I teach graduate level students in quantitative risk models and its applications in real life situations.

SEP2018-JUL2019 | **Georgian American University**
Invited Lecturer in Machine Learning
I teach graduate level students in machine learning and its implementation in R.

SEP2018-JUL2019 | **Caucasus University**
Invited Lecturer in Machine Learning
I teach undergraduate level students in machine learning and its implementation in R.

JUN2018-SEP2019 | **Bank of Georgia (Quantitative Risk Management and Risk Analytic)**
Model validator and developer
Conduct model validations on the Bank's machine learning models. Review on-going model monitoring reports, identify potential model risks, document the findings. Evaluate model assumptions and weaknesses, data relevancy and completeness, conceptual soundness, modeling methodology, outcome analysis, etc.

AUG2016-MAY2018 | **Bank of Georgia (Portfolio Risk Management Department)**
Quantitative risk junior analyst
Monitoring credit portfolio quality. Prepare credit portfolio reports in Tableau and present findings to management. Monitoring and report collection process.

APR2015-JUL2016 | **Ilia Vekua Institute of Applied Mathematics**
Junior researcher
Solving problem of estimation of two dimensional Bernoulli regression function. Mastering technique of non-parametric statistics. Computer simulation of theoretical results using MATLAB.

EDUCATION

2020-2022	**Institution:** Sorbonne University
	Faculty: Of Science and Engineering
	Specialty: Informatics
	Field: Machine Learning
	Doctoral thesis: Global and Local Kernel Methods for Dataset Shift, Scalable Inference and Optimization
	Adviser : Prof. Maurizio Filippone
	Degree: PhD
	Awards: PhD funding via Marie Sklodowska-Curie Actions
2014-2016	**Institution:** Tbilisi State University
	Faculty: Of Exact and Natural Sciences
	Specialty: Applied Mathematics
	Field: Probability theory and mathematical statistics
	Master thesis: On estimation of the two dimensional Bernoulli regression function
	Advisers : Prof. Grigol Sokhadze, Prof. Elizbar Nadaraya
	Degree: Master
	GPA: 3.92/4
2010-2014	**Institution:** Tbilisi State University
	Faculty: Of Economics and Business
	Specialty: Economics
	Major: Econometrics
	Degree: Bachelor
	GPA: 2.6/4

PUBLICATIONS

1. Davit Gogolashvili, Matteo Zecchin, Motonobu Kanagawa, Marios Kountouris, and Maurizio Filippone. When is importance weighting correction needed for covariate shift adaptation? *arXiv preprint arXiv:2303.04020*, 2023

2. Arya Akhavan, Davit Gogolashvili, and Alexandre B. Tsybakov. Estimating the minimizer and the minimum value of a regression function under passive design. *arXiv preprint arXiv:2211.16457*, 2022

3. Davit Gogolashvili, Bogdan Kozyrskiy, and Maurizio Filippone. Locally smoothed gaussian process regression. *Procedia Computer Science*, 207:2717–2726, 2022

LANGUAGES

GEORGIAN:	Native speaker
ENGLISH:	Good
RUSSIAN:	Good

COMPUTER SKILLS

Very Good:	MATLAB, R, Excel, Word, PowerPoint, PL/SQL, Tableau
Good:	python,STATA, SPSS, LaTeX
Basic:	Access, Maple, Mathematica