

Adil Salim

Postdoctoral fellow

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Positions

- 2019–2021 **Postdoctoral fellow**, *KAUST*, Thuwal, KSA, Visual Computing Center.
Host: Peter Richtárik. Research in optimization, sampling and optimal transport for machine learning.

Education

- 2015–2018 **Ph.D.**, *Telecom Paris*, Paris, France, Research in optimization for machine learning.
Summa cum laude. Defended on November 26, 2018.
Title: Random monotone operators and application to stochastic optimization
Supervisors: Pascal Bianchi, Walid Hachem
Jury president: Antonin Chambolle
Referees: Jérôme Bolte, Bruno Gaujal
Examiner: Panayotis Mertikopoulos
Invited: Jérémie Jakubowicz, Eric Moulines
- 2014–2015 **M.Sc.**, *Paris-Saclay University*, Orsay, France, Probability Theory and Stochastic Modeling.
Magna cum laude
- 2012–2015 **M.Sc.**, *ENSAE Paris*, Malakoff, France, Data Science and Statistical Engineering.
Top 3 Master's thesis out of ~200 students
Title: Free stochastic calculus: Processes with free increments
Supervisor: Philippe Biane
Jury: Alexandre Tsybakov
- 2009–2012 **Preparatory Classes for the "Grandes Ecoles"**, *Lycée Lakanal*, Sceaux, France, Mathematics/Physics.
Three-year undergraduate intensive course
- 2009 **Baccalauréat Scientifique**, *Lycée Mistral*, Fresnes, France, Spe. Mathematics.
Summa cum laude + Merit scholarship

Teaching and Supervision

- 2005–2008 **Private teacher**, *Private lessons in mathematics and physics*, Paris, France, ~ 1 hour per week.
- 2013–2017 **Volunteer Professor and Member of the Teaching Pole**, *Various nonprofit organizations*, Paris, France, Coaching ambitious students from disadvantaged backgrounds to prepare competitive exams for prestigious French universities. ~ 4 hours per week.
Organizations : Renovo, Connex'cités, Gics, Prémices
- 2015–2017 **Teaching assistant**, *ENSAE Paris*, Malakoff, France, 128h.
Algebra, Measure Theory, Introduction to Stochastic Processes, Supervision of Applied statistics project: French presidential elections, Twitter graph and Markov chains
- 2017–2018 **Teaching assistant**, *Telecom Paris*, Paris, France, 32h.
Optimization and Supervision of Image processing project for industrial master's students
- 2019 **Teaching assistant**, *KAUST*, Thuwal, KSA, 16h.
Optimization for Machine Learning

2018 **Co-supervision of Sholom Schechtman's Master's thesis**, *Telecom Paris*, Paris, France.
Title: Passty Langevin algorithm (Published to CAP 2019, see below)

Publications

- [1] Dmitry Kovalev, Adil Salim and Peter Richtárik. Optimal and Practical Algorithms for Smooth and Strongly Convex Decentralized Optimization. *arXiv preprint arXiv:2006.11773*, June 2020.
- [2] Anna Korba, Adil Salim, Michael Arbel, Giulia Luise and Arthur Gretton. A Non-Asymptotic Analysis for Stein Variational Gradient Descent. *arXiv preprint arXiv:2006.09797*, June 2020.
- [3] Adil Salim and Peter Richtárik. Primal Dual Interpretation of the Proximal Stochastic Gradient Langevin Algorithm. *arXiv preprint arXiv:2006.09270*, June 2020.
- [4] Adil Salim, Laurent Condat, Konstantin Mishchenko and Peter Richtárik. Dualize, Split, Randomize: Fast Nonsmooth Optimization Algorithms. *arXiv preprint arXiv:2004.02635*, April 2020.
- [5] Adil Salim, Anna Korba and Giulia Luise. The Wasserstein Proximal Gradient Algorithm. *arXiv preprint arXiv:2002.03035*, February 2020.
- [6] Sélim Chraïbi, Ahmed Khaled, Dmitry Kovalev, Adil Salim, Peter Richtárik and Martin Takáč. Distributed Fixed Point Methods with Compressed Iterates. *arXiv preprint arXiv:1912.09925*, December 2019.
- [7] Adil Salim. A Strong Law of Large Numbers for Random Monotone Operators. *arXiv preprint arXiv:1910.04405*, October 2019.
- [8] Adil Salim, Dmitry Kovalev and Peter Richtárik. Stochastic Proximal Langevin Algorithm: Potential Splitting and Nonasymptotic Rates. *NeurIPS 2019 (Spotlight)*.
- [9] Michael Arbel, Anna Korba, Adil Salim and Arthur Gretton. Maximum Mean Discrepancy Gradient Flow. *NeurIPS 2019*.
- [10] Anna Korba, Adil Salim, Michael Arbel and Arthur Gretton. "Yet another look at Stein Variational Gradient Descent". *ICML 2019 Workshop on Stein's Method*.
- [11] Adil Salim, Pascal Bianchi and Walid Hachem. A Fully Stochastic Primal-Dual Algorithm. *To appear in Optimization Letters*, 2019.
- [12] Adil Salim and Walid Hachem. On the Performance of the Stochastic FISTA. *Technical Report*, March 2019.
- [13] Adil Salim, Pascal Bianchi and Walid Hachem. Snake: a Stochastic Proximal Gradient Algorithm for Regularized Problems over Large Graphs. *IEEE Transaction on Automatic Control*, May 2019.
- [14] Pascal Bianchi, Walid Hachem and Adil Salim. A constant step Forward-Backward algorithm involving random maximal monotone operators. *Journal of Convex Analysis*, May 2019.
- [15] Pascal Bianchi, Walid Hachem and Adil Salim. Constant step stochastic approximations involving differential inclusions: Stability, long-run convergence and applications. *Stochastics*, 2018.
- [16] Sholom Schechtman, Adil Salim and Pascal Bianchi. "Passty Langevin". *CAP 2019*.
- [17] Adil Salim, Pascal Bianchi and Walid Hachem. "A Constant Step Stochastic Douglas-Rachford Algorithm with Application to Non Separable Regularization". *IEEE ICASSP 2018*.

- [18] Adil Salim, Pascal Bianchi and Walid Hachem. A constant step stochastic Douglas Rachford algorithm. *Technical Report*, October 2017.
- [19] Adil Salim, Pascal Bianchi and Walid Hachem. "A Stochastic Proximal Point Algorithm for Total Variation Regularization over Large Scale Graphs". *IEEE CDC 2016*.
- [20] Adil Salim, Pascal Bianchi and Walid Hachem. "Snake: a Stochastic Proximal Gradient Algorithm for Regularized Problems over Large Graphs". *NIPS 2017 Workshop Black in AI*.
- [21] Rahul Mourya, Pascal Bianchi, Adil Salim and Cédric Richard. "An adaptive Distributed Asynchronous Algorithm with Application to Target Localization". *IEEE CAMSAP 2017*.
- [22] Pascal Bianchi, Walid Hachem and Adil Salim. "Convergence d'un algorithme du gradient proximal stochastique à pas constant et généralisation aux opérateurs monotones aléatoires". *GRETSI 2017*.
- [23] Adil Salim, Pascal Bianchi and Walid Hachem. "Snake: a Stochastic Proximal Gradient Algorithm for Regularized Problems over Large Graphs". *CAp 2017*.

Invited talks

- December 2016 **A Stochastic Proximal Point Algorithm for Total Variation Regularization over Large Scale Graphs**, *Conference on Decision and Control (CDC)*, Las Vegas, USA.
- September 2017 **Stochastic Proximal Gradient algorithm**, *France / Japan Machine Learning Workshop*, Ecole Normale Supérieure Paris, France.
- November 2017 **Distributed Douglas Rachford algorithm**, *ANR ODISSEE meeting*, Nice Sophia Antipolis University, France.
- June 2017 **Snake**, *Conférence sur l'Apprentissage automatique (CAp)*, IMAG Grenoble, France.
- February 2018 **Snake: a Stochastic Proximal Gradient Algorithm for Regularized Problems over Large Graphs**, *GdR Information, Signal, Image et ViSion (ISIS) meeting*, Telecom Paris, France.
- March 2018 **A stochastic Forward Backward algorithm with application to large graphs regularization**, *Machine Learning and Optimization seminar*, Ecole Polytechnique Fédérale de Lausanne, Switzerland.
- July 2018 **A Splitting Algorithm for Minimization under Stochastic Linear Constraints**, *International Symposium on Mathematical Programming (ISMP)*, Bordeaux, France.
- March 2019 **Sampling as Convex Optimization**, *Guest Lecture on Optimization for Machine Learning*, KAUST, KSA.
- April 2019 **Stochastic Chambolle-Pock**, *Visual Computing Center showcase*, KAUST, KSA.
- May 2019 **Exponential Convergence Time of Gradient Descent for One-Dimensional Deep Linear Neural Networks**, *Mathematics of Deep Learning seminar*, KAUST, KSA.
- August 2019 **On Stochastic Primal–Dual Algorithms**, *International Conference on Continuous Optimization (ICCOPT)*, TU Berlin, Germany.
- November 2019 **Langevin as an Optimization algorithm**, *Computer Science Graduate Seminar*, KAUST, KSA.
- December 2019 **Stochastic Proximal Langevin Algorithm**, *Neurips*, Vancouver, Canada.

Professional activities

Reviewing

- 2019 **Area chair**, *Black in AI Neurips workshop*.

2017-... **Reviewer**, *Conferences: NeurIPS 2019, 2020, ICML 2020. Journals: Journal of the Royal Statistical Society: Series B, Set-Valued and Variational Analysis, Applied Mathematics and Optimization, IEEE Transactions on Information Theory, IEEE Transactions on Signal and Information Processing over Networks, IEEE Transactions on Signal Processing, IEEE Signal Processing Letters, Automatica, Numerical Algorithms.*

Organization

2020 **Co-organizer of a mini symposium**, *SIAM Conference on Optimization 2020*, Hong-Kong, Title: Gradient flows and interactions between optimization and simulation algorithms (two sessions).

2020 **Co-organizer of a mini symposium**, *SIAM Conference on Optimization 2020*, Hong-Kong, Title: Recent advances in primal-dual splitting for convex optimization.

Experience

2018 - 2019 **Chief Technical Officer**, *Revna Sciences*, Paris, France, Consulting in R&D.

March 2018 **Visiting Student**, *EPFL*, Lausanne, Switzerland, LIONS.
Host: Volkan Cevher

Fall 2015 **Freelance data scientist**, *ThePriceHub.com*, Paris, France, Pricing of industrial custom parts.

Summer 2015 **Freelance data scientist**, *Kwanko*, Bourg-la-Reine, France, Real Time Bidding algorithm.

Summer 2015 **Internship**, *CREST-ENSAE*, Malakoff, France, Free stochastic calculus and Large random matrices.
Supervisor: Philippe Biane

Summer 2014 **Internship**, *Insight-UCD*, Dublin, UK, Importance sampling, MCMC methods.
Supervisor: Florian Maire

Summer 2013 **Auditor**, *Deloitte*, Neuilly-sur-Seine, France, Audit of banks and insurance companies.