

# Guillaume Garrigos

## Curriculum Vitae

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- Born in Toulouse (France), May 8th 1989.
- Université Paris Cité, Place Aurélie Nemours, 75013 Paris, France.
- @ guillaume.garrigos@lpsm.paris
- http://guillaume-garrigos.com

## Current position (2018–)

position Maître de conférences at Université Paris Cité

affiliation Laboratoire de Probabilités, Statistique et Modélisation

research Optimization: algorithms and continuous dynamical systems, deterministic and interests stochastic methods, convex and tame problems. Inverse problems: statistical machine learning, image and signal processing.

# Previous positions (2012–2018)

2017–2018 **Post-doc**, École Normale Supérieure, Paris, France.

Main collaborator : Gabriel Peyré (ENS, CNRS, INRIA)

Research themes: inverse problems, signal and image processing, optimization

2015–2017 **Post-doc**, *Istituto Italiano di Tecnologia*, Genoa, Italy.

Main collaborators: Lorenzo Rosasco (IIT, MIT) and Silvia Villa (IIT)

Research themes: optimization and regularization methods for machine learning.

2012–2015 Ph.D., Université de Montpellier & Universidad Santa Maria, France & Chile.

Supervisors: Hédy Attouch (UM) and Juan Peypouquet (USM)

Subject: Dynamical systems for tame optimization and multi-objective problems

## **Education and Degrees**

- 2013 **Agrégation de Mathématiques**, ranked 147/323.
- 2010–2012 Master, Université de Montpellier, Mathématiques, Statistiques et Applications.
- 2007–2010 Licence, Université de Montpellier, Mathématiques Fondamentales et Appliquées.
  - 2007 Baccalauréat, Lycée Diderot, Narbonne.

### **Publications**

#### Publications in international specialized journals.

- o G. Garrigos, L. Rosasco and S. Villa. *Accelerated iterative regularization via dual diagonal descent*, SIAM Journal on Optimization, Vol. 31, No. 1, pp. 754–784, 2021.
- G. Garrigos, L. Rosasco and S. Villa. Thresholding gradient methods in Hilbert spaces: support identification and linear convergence, ESAIM: Control, Optimisation and Calculus of Variations, Vol. 26 (28), 2020.
- o G. Garrigos, L. Rosasco and S. Villa. *Iterative regularization via dual diagonal descent*, Journal of Mathematical Imaging and Vision, Vol. 60, No. 2, pp. 189–215, 2018.
- G. Garrigos, L. Rosasco and S. Villa. Convergence of the Forward-Backward algorithm: beyond the worst case with geometry, Mathematical Programming, Vol. 198, pp. 937–996, 2023
- H. Attouch, G. Garrigos and X. Goudou. A dynamic gradient approach to Pareto optimization with nonsmooth convex objective functions, Journal of Mathematical Analysis and Applications, Vol. 422, No. 1, pp. 741–771, 2015.
- o P. Frankel, G. Garrigos and J. Peypouquet. *Splitting methods with variable metric for KL functions and general convergence rates*, Journal of Optimization Theory and Applications, Vol. 165, No. 3, pp. 874–900, 2015.

#### Publications in international conferences.

- M. Hihat, S. Gaïffas, G. Garrigos and S. Bussy. Online Inventory Problems: Beyond the i.i.d. Setting with Online Convex Optimization, Advances in Neural Information Processing Systems, Vol. 36, 2024.
- J. Domke, G. Garrigos and R. M. Gower. Provable convergence guarantees for black-box variational inference, Advances in Neural Information Processing Systems, Vol. 36, 2024.
- J. Chen, R. Yuan, G. Garrigos and R. M. Gower. SAN: Stochastic Average Newton Algorithm for Minimizing Finite Sums, 25th International Conference on Artificial Intelligence and Statistics (AISTATS), PMLR, Vol. 151, pp. 279–318, 2022.
- o G. Garrigos, L. Rosasco and S. Villa. *Sparse Multiple Kernel Learning: Support Identification via Mirror Stratifiability*, IEEE 26th European Signal Processing Conference (EUSIPCO), pp. 1077–1081, 2018.
- o J. Fadili, G. Garrigos, J. Malick and G. Peyré. *Model Consistency for Learning with Mirror-Stratifiable Regularizers*, 22nd International Conference on Artificial Intelligence and Statistics (AISTATS), PMLR, Vol. 89, pp. 1236–1244, 2019.
- o G. Garrigos, L. Rosasco and S. Villa. *Iterative regularization via a dual diagonal descent method*, 9th NIPS Workshop on Optimization for Machine Learning, 2016.

#### Preprints.

- D. Cortild, L. Ketels, J. Peypouquet and G. Garrigos. New Tight Bounds for SGD without Variance Assumption: A Computer-Aided Lyapunov Analysis. Preprint on arXiv:2505.17965.
- o R. M. Gower, G. Garrigos, N. Loizou, D. Oikonomou and F. Schaipp. *Analysis of an Idealized Stochastic Polyak Method and its Application to Black-Box Model Distillation*. Preprint on arXiv:2504.01898.
- o M. Hihat, G. Garrigos, A. Fermanian and S. Bussy. *Multivariate Online Linear Regression for Hierarchical Forecasting*. Preprint on arXiv:2402.14578. □
- o G. Garrigos, R. M. Gower, U. Simeskli and F. Schaipp. *SGD with Clipping is Secretly Estimating the Median Gradient*. Preprint on arXiv:2402.12828.
- G. Garrigos, R. M. Gower and F. Schaipp. Function Value Learning: Adaptive Learning Rates Based on the Polyak Stepsize and Function Splitting in ERM. Preprint on arXiv:2307.14528.
- o G. Garrigos and R. M. Gower. *Handbook of Convergence Theorems for (Stochastic) Gradient Methods.* Preprint on arXiv:2301.11235.
- o G. Garrigos. Square distance functions are Polyak-Łojasiewicz and vice-versa. Preprint on arXiv:2301.10332. ☐
- o H. Attouch and G. Garrigos. *Multiobjective optimization : an inertial dynamical approach to Pareto optima*. Preprint on arXiv:1506.02823. ☐

## Miscellaneous

- 2021 Idex grant for a pedagogical project funded by Université Paris Cité, 20k EUR.
- 2019 PEPS grant funded by INSMI (CNRS), 3,5k EUR.
- 2017 SMAI-MODE Dodu Prize for the best young researcher talk: *Structured sparsity in inverse problems and support recovery with mirror-stratifiable functions.*

## Responsibilities

#### Student supervision

- 2023-2026 Lucas Ketels. PhD thesis.
  - 2023 Julien Marie-Anne. Undergrad project.
  - 2023 Lucas Ketels. Undergrad thesis.
- 2021-2024 Massil Hihat. PhD thesis.

#### Seminars, Events

- 2019 Co-organizer of the workshop "Regularisation for Inverse Problems and Machine Learning", in Paris 🔾
- 2018 Co-organizer of the session "Dimensionality reduction tools for learning: A sketchy session" for the International Symposium on Mathematical Programming (ISMP)
- 2017 Organizer of the NORIA group meeting at ENS
- 2017 Co-organizer of the Machine Learning summer school RegML 2017, in Oslo 🥹
- 2015–2017 Organizer of the Machine Learning Tutorials, between the LCSL groups at IIT (Genova) and MIT (Boston)