Dmitry Grishchenko

PhD student



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About me -

I am a second year PhD student in Université Grenoble Alpes. My thesis is devoted to mathematical optimization algorithms for Machine Learning applications.

After graduation from the Math Department of HSE, I enrolled in the master's program MMOS where I took an interest in mathematical optimization.

Languages

Russian(native), English(fluent), French(basic).

IT Skills —

₽TEX

Apache Spark



Python

C++

STL, Boost C++

VBA, HTML5

Hobbies

In free time I like to solve different logic puzzles. I was a member of Russia main team in the World Championships 2016-18. Winner of two Russian Puzzles Championships 2015, 2017, Moscow Cup 2017, and CIS Puzzles Championship 2018.

I am also interested in playing Russian and International checkers, where I achieved the title of Candidate Master of Sports.

I also like hiking, snowboarding, swimming, and playing football and basketball.

Interests

Distributed optimization algorithms, sparsification via identification.

Education

since 2017 Ph.D. candidate in Mathematical Optimization Université Grenoble Alpes
Distributed Optimization for Large-Scale Problems

Thesis supervisors: F. Iutzeler (UGA), M.-R. Amini (UGA), J. Malick (CNRS LJK).

2015-2017 M.Sc. Mathematics HSE, Moscow

Minimal Mutual Information Model Problem

Thesis supervisor: A. Gasnikov (MIPT).

2011-2015 B.Sc. Mathematics

HSE, Moscow

Lattices, Sphere Packing and Number Theory

Thesis supervisor: A. Zykin (HSE).

Experience

since 2018 Teaching assistant

Université Grenoble Alpes

2018-2019

Matrix Analysis and Numerical Optimization (20h)

Convex and Distributed Optimization (20h)

2016-2017 Software Developer

Altium, Moscow

PCB design software

Writing the topological tracer library on C++. Establishing and maintaining geometric library. Working with Boost C++ library, unit-tests.

2014–2015 Intern in Decision Management Unit

Citibank, Moscow

The Tournament of Towns

Help in creating new products passports

Maintaining an online passports creator via MS Sharepoint and SQL.

2011-2015 Mathematical Olympiad Works Inspector

Check the correctness of the solutions

Reading and assessing the works of the high school students.

Certificates

2016 Algorithmic Toolbox

An online non-credit course authorized by University of California, San Diego and Higher School of Economics and offered through Coursera.

Conferences and Workshops

2018 Talk, Slides ISMP 2018, Bordeaux/workshop GOD 2018, Grenoble

Randomized Proximal Algorithm with Automatic Dimension Reduction

2018 Poster, Poster Journées SMAI-MODE 2018, Autrans

Distributed Optimization with Sparse Communications

2016 Talk 59 MIPT Scientific Conference, Moscow

Solving of Minimal Mutual Information Model Problem via Regularization of Dual Problem and Using Ellipsoid Method with Inexact Oracle

Publications

2018 ArXiv Submitted to the journal track of ECML PKDD 2019

D. Grishchenko, F. Iutzeler, J. Malick, M.-R. Amini:

Asynchronous Distributed Learning with Sparse Communications and

Identification

2017 ArXiv Presented: NeurIPS 2018 workshop PPML'18, Montréal

F. Hanzely, J. Konečný, N. Loizou, P. Richtárik, D. Grishchenko:

Privacy Preserving Randomized Gossip Algorithms

2013 Journal article Matematicheskoye Prosveshcheniye (Rus)

D. Grishchenko:

Origami: What One Can Get via Paper Folding