

Dmitry Grishchenko

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Education

Université Grenoble Alpes

Ph.D. in Applied Mathematics

Subject: Distributed Optimization for Large-Scale Problems

Supervisors: F. lutzeler (UGA), M.-R. Amini (UGA), J. Malick (CNRS and LJK)

Grenoble

2017–now

Higher School of Economics

M.Sc. in Applied Mathematics

Thesis: Minimal Mutual Information Model Problem

Supervisor: A. Gasnikov (MIPT)

Moscow

2015–2017

Higher School of Economics

B.Sc. in Mathematics

Thesis: Lattices, Sphere Packing and Number Theory

Supervisor: A. Zykin (HSE)

Moscow

2011–2015

Publications

G. Bareilles, Y. Laguel, **D. Grishchenko**, F. lutzeler, J. Malick

Randomized Progressive Hedging methods for Multi-stage Stochastic Programming

To appear in **ANOR**

Toolbox

2020

D. Grishchenko, F. lutzeler, and J. Malick

Proximal Gradient Methods with Adaptive Subspace Sampling

To appear in **MOOR**

Preprint

2019

A. Ivanova, D. Pasechnyuk, **D. Grishchenko**, E. Shulgin, A. Gasnikov

Adaptive Catalyst for Smooth Convex Optimization

Preprint

2019

D. Grishchenko, F. lutzeler, J. Malick, and M.-R. Amini

Asynchronous Distributed Learning with Sparse Communications and Identification

Preprint

2018

F. Hanzley, J. Konecny, N. Loizou, P. Richtarik, **D. Grishchenko**

A Privacy Preserving Randomized Gossip Algorithm via Controlled Noise Insertion

PPML NeurIPS 2018

Workshop

2018

F. Hanzley, J. Konecny, N. Loizou, P. Richtarik, **D. Grishchenko**

Privacy Preserving Randomized Gossip Algorithms

Preprint

2017

D. Grishchenko

Origami: What One Can Get via Paper Folding (Rus)

Matematicheskoye Prosveshcheniye

Journal

2013

Scholarships and Grants

PGMO - PRMO

Distributed Optimization on Graphs with Flexible Communications, 5k euro

2019-2020

Together with F. lutzeler (LJK, Grenoble)

Summer Schools and Research Visits

Research Visit; Adviser: P. Richtarik	KAUST, Thuwal 2019
ICCOPT 2019 Summer School	Berlin 2019
Mini-cours "optimisation et apprentissage: applications en vision"	Autrans 2018
Research Visit; Adviser: P. Richtarik	KAUST, Thuwal 2017

Teaching Experience

Université Grenoble Alpes <i>Teaching assistant</i>	Grenoble 2018–now
o 2019–2020 <ul style="list-style-type: none">- Matrix Analysis and Numerical Optimization (20h)- Optimisation Numérique (30h)	
o 2018–2019 <ul style="list-style-type: none">- Matrix Analysis and Numerical Optimization (20h)- Convex and Distributed Optimization (20h)- Optimisation Numérique (20h)	

Working Experience

Altium <i>Software Developer</i> <i>PCB design software</i> Writing the topological tracer library on C++. Establishing and maintaining geometric library. Working with Boost C++ library, unit-tests.	Moscow 2016–2017
Citibank <i>Intern in Decision Management Unit</i> <i>Help in creating new products passports</i> Maintaining an online passports creator via MS Sharepoint and SQL.	Moscow 2014–2015
The Tournament of Towns <i>Mathematical Olympiad Works Inspector</i> <i>Check the correctness of the solutions</i> Reading and assessing the works of the high school students.	Moscow 2011–2015

Languages

Russian: Native	Python: numpy, spark, mpi4py, scipy,...
English: Fluent	C++: STL, Boost
French: Basic	knowledge of: Julia , LaTeX , Markdown

Certificates

Algorithmic Toolbox	Coursera 2016
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An online non-credit course authorized by University of California, San Diego and Higher School of Economics and offered through Coursera.

Presentations

Conferences and Workshops.....

ICCOPT 2019	Berlin
<i>Talk</i>	2019
Identification-Based First-Order Algorithms for Distributed Learning	
SPARS 2019	Toulouse
<i>Poster</i>	2019
Distributed First-Order Optimization with Tamed Communications	
OSL 2019	Les Houches
<i>Poster</i>	2019
Identify and Sparsify: Distributed Optimization with Asynchronous Moderate Communications	
ISMP 2018	Bordeaux
<i>Talk</i>	2018
Distributed Optimization with Sparse Communications and Structure Identification	
Grenoble Optimization Days 2018	Grenoble
<i>Talk</i>	2018
Distributed Optimization with Sparse Communications and Structure Identification	
Journées SMAI-MODE 2018	Autrans
<i>Poster</i>	2018
Distributed Optimization with Sparse Communications	
59th MIPT scientific conference	Moscow
<i>Talk</i>	2016
Solving of Minimal Mutual Information Model Problem via Regularization of Dual Problem and Using Ellipsoid Method with Inexact Oracle	
Other.....	
Grenoble Optimization Reading Group	Grenoble
<i>Talk</i>	2019
Accelerated Distributed Optimization with Asynchronous Moderate Communications	
DAO team seminar	Grenoble
<i>Talk</i>	2019
Identify and Sparsify: Distributed Optimization with Asynchronous Moderate Communications	
Demi-journée des doctorants 2018	Grenoble
<i>Talk</i>	2018
Randomized Proximal Algorithm with Automatic Dimension Reduction	