Dmitry Grishchenko

Male, 24 July 1994, Russian

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Looking for: Data Scientist, Operations Research Engineer,
Software Engineer

Education

Université Grenoble Alpes	**Grenoble**
Ph.D. in Applied Mathematics	*Oct. 2017 – Nov. 2020*

Subject: *Distributed Optimization for Large-Scale Problems*
Supervisors: *F. Iutzeler (UGA), M.-R. Amini (UGA), J. Malick (CNRS and LJK)*

Higher School of Economics	**Moscow**
M.Sc. in Applied Mathematics	*Sept. 2015 – June 2017*

Thesis: *Minimal Mutual Information Model Problem*
Supervisor: *A. Gasnikov (MIPT)*

Higher School of Economics	**Moscow**
B.Sc. in Mathematics	*Sept. 2011 – June 2015*

Thesis: *Lattices, Sphere Packing and Number Theory*
Supervisor: *A. Zykin (HSE)*

Publications

D. Grishchenko, F. Iutzeler, and M.-R. Amini	**Conference**
Sparse Asynchronous Distributed Learning	*2020*

ICONIP 2020

G. Bareilles, Y. Laguel, **D. Grishchenko**, F. Iutzeler, J. Malick	**Toolbox** + **Journal**
Randomized Progressive Hedging methods for Multi-stage Stochastic Programming	*2020*

ANOR

D. Grishchenko, F. Iutzeler, and J. Malick	**Journal**
Proximal Gradient Methods with Adaptive Subspace Sampling	*2019*

MOOR

A. Ivanova, D. Pasechnyuk, **D. Grishchenko**, E. Shulgin, A. Gasnikov	**Preprint**
Adaptive Catalyst for Smooth Convex Optimization	*2019*

D. Grishchenko, F. Iutzeler, J. Malick, and M.-R. Amini	**Journal**
Asynchronous Distributed Learning with Sparse Communications and Identification	*2018*

To appear in **SIMODS**

F. Hanzley, J. Konecny, N. Loizou, P. Richtarik, **D. Grishchenko**	**Workshop**
A Privacy Preserving Randomized Gossip Algorithm via Controlled Noise Insertion	*2018*

PPML NeurIPS 2018

F. Hanzley, J. Konecny, N. Loizou, P. Richtarik, **D. Grishchenko**	**Preprint**
Privacy Preserving Randomized Gossip Algorithms	*2017*

D. Grishchenko	**Journal**
Origami: What One Can Get via Paper Folding (Rus)	*2013*

Matematicheskoye Prosveshcheniye

Working Experience

Yandex   **Moscow**
Senior Software Engineer   *Nov. 2021 – Now*
Taxi-graph team
SQL-like data analysis, developing drivers' positions predictions, creating quality metrics

Huawei   **Moscow**
Senior Algorithm Engineer (Team Leader)   *Feb. 2021 – Nov. 2021*
PCB design software
Leading the Layout PCB team. Writing the geometrical library on C++.

Huawei (as contractor)   **Moscow**
Senior Engineer   *Aug. 2020 – Feb. 2021*
PCB design software
Writing the geometrical library on C++.

Altium   **Moscow**
Software Developer   *Jan. 2016 – Sept. 2017*
PCB design software
Writing the topological tracer library on C++. Establishing and maintaining geometric library. Working with Boost C++ library, unit-tests.

Citibank   **Moscow**
Intern in Decision Management Unit   *July 2014 – Feb. 2015*
Help in creating new products passports
Maintaining an online passports creator via MS Sharepoint and SQL.

The Tournament of Towns   **Moscow**
Mathematical Olympiad Works Inspector   *Oct. 2011 – May 2015*
Check the correctness of the solutions
Reading and assessing the works of the high school students.

Certificates

Algorithmic Toolbox   **Coursera**
     2016

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

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

Languages

Russian: Native
English: Fluent

French: Basic

Teaching Experience

Université Grenoble Alpes   **Grenoble**
Teaching assistant   *Sept. 2018 – May 2020*
- 2019–2020
  - Matrix Analysis and Numerical Optimization (20h)
  - Optimisation Numérique (30h)
- 2018–2019
  - Matrix Analysis and Numerical Optimization (20h)
  - Convex and Distributed Optimization (20h)
  - Optimisation Numérique (20h)

Programming skills

C++: STL, Boost

Python: numpy, spark, mpi4py, scipy,. . .

other: **Julia**, **LaTeX**, **Markdown**

Presentations

Conferences and Workshops

MOTOR 2021   **online**
Talk   *2021*
Proximal Gradient Methods with Adaptive Subspace Sampling

ICONIP 2020   **online**
Talk   *2020*
Sparse Asynchronous Distributed Learning

ICCOPT 2019   **Berlin**
Talk   *2019*
Identification-Based First-Order Algorithms for Distributed Learning

SPARS 2019   **Toulouse**
Poster   *2019*
Distributed First-Order Optimization with Tamed Communications

OSL 2019   **Les Houches**
Poster   *2019*
Identify and Sparsify: Distributed Optimization with Asynchronous Moderate Communications

ISMP 2018   **Bordeaux**
Talk   *2018*
Distributed Optimization with Sparse Communications and Structure Identification

Grenoble Optimization Days 2018   **Grenoble**
Talk   *2018*
Distributed Optimization with Sparse Communications and Structure Identification

Journées SMAI-MODE 2018   **Autrans**
Poster   *2018*
Distributed Optimization with Sparse Communications

59th **MIPT scientific conference**   **Moscow**
Talk   *2016*
Solving of Minimal Mutual Information Model Problem via Regularization of Dual Problem and Using Ellipsoid
Method with Inexact Oracle

Other...

Ph.D. defence   **Grenoble**
Talk   *2020*
Proximal Optimization with Automatic Dimension Reduction for Large Scale Learning.

Grenoble Optimization Reading Group   **Grenoble**
Talk   *2019*
Accelerated Distributed Optimization with Asynchronous Moderate Communications

DAO team seminar   **Grenoble**
Talk   *2019*
Identify and Sparsify: Distributed Optimization with Asynchronous Moderate Communications

Demi-journée des doctorants 2018   **Grenoble**
Talk   *2018*
Randomized Proximal Algorithm with Automatic Dimension Reduction

Scholarships and Grants

PGMO - PRMO
Distributed Optimization on Graphs with Flexible Communications, $5k$ euro   *2019-2020*
Together with F. Iutzeler (LJK, Grenoble)

Hobbies

In free time I like to solve different logic puzzles. I was a member of Russia main team in the World
Championships $2016 - 19$. 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.