Dmitry Grishchenko

Male, 24 July 1994, Russian

Looking for: Data Scientist, Operations Research Engineer

Education

Université Grenoble Alpes

Ph.D. in Applied Mathematics

Subject: Distributed Optimization for Large-Scale Problems	Oct. 2017 – NOV. 2020
Supervisors: F. lutzeler (UGA), MR. Amini (UGA), J. Malick (CNRS and LJK)	
Higher School of Economics M.Sc. in Applied Mathematics Thesis: Minimal Mutual Information Model Problem Supervisor: A. Gasnikov (MIPT)	Moscow Sept. 2015 – June 2017
Higher School of Economics	Moscow
B.Sc. in Mathematics Thesis: Lattices, Sphere Packing and Number Theory Supervisor: A. Zykin (HSE)	Sept. 2011 – June 2015
Publications	
D. Grishchenko , F. lutzeler, and MR. Amini Sparse Asynchronous Distributed Learning ICONIP 2020	Conference 2020
G. Bareilles, Y. Laguel, D. Grishchenko , F. lutzeler, J. Malick Randomized Progressive Hedging methods for Multi-stage Stochastic Programs ANOR	Toolbox + Journal ming 2020
D. Grishchenko, F. lutzeler, and J. Malick Proximal Gradient Methods with Adaptive Subspace Sampling MOOR	Journal 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 MR. Amini Asynchronous Distributed Learning with Sparse Communications and Identification appear in SIMODS	Journal 2018
F. Hanzley, J. Konecny, N. Loizou, P. Richtarik, D. Grishchenko A Privacy Preserving Randomized Gossip Algorithm via Controlled Noise Insert 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

Grenoble

Oct. 2017 - Nov. 2020

Working Experience

Huawei Moscow

Senior Algorithm Engineer (Team Leader)

Feb. 2021 - Now

PCB design software

Leading the Layout PCB team. Writing the geometrical library on C++.

Huawei (as contractor) Moscow

Aug. 2020 - Feb. 2021 Senior Engineer

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 Oct. 2011 - May 2015

Mathematical Olympiad Works Inspector

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

- 0 2019-2020
 - Matrix Analysis and Numerical Optimization (20h)
 - Optimisation Numérique (30h)
- o 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

Proximal Gradient Methods with Adaptive Subspace Sampling

ICONIP 2020 online

Talk 2020

Sparse Asynchronous Distributed Learning

ICCOPT 2019 Berlin

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

2019

Other

Ph.D. defence
Talk

Grenoble
2020

Proximal Optimization with Automatic Dimension Reduction for Large Scale Learning.

Grenoble Optimization Reading Group

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 Together with F. lutzeler (LJK, Grenoble)

2019-2020

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.