

# THÉO GUYARD

*Postdoctoral Researcher in Optimization*  
*PhD in Applied Mathematics*

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## Profile

I am a researcher in applied mathematics with a strong interest in mathematical programming methods applied to machine learning problems. Throughout my projects, I have developed solid expertise in these fields, as well as high-level programming skills. I place strong emphasis on practical performance and empirical evaluation, which I consider equally important as theoretical guarantees when addressing real-world applications. I aim to pursue a long-term career in the design of mathematical optimization methods, ideally combining theoretical depth, implementation challenges, and practical impact.

## Positions and Education

- 2025 - now **Postdoctoral Researcher**, *SCALE-AI Chair at Polytechnique Montréal*, Canada.  
Decision-tree-based methods for fast solution of combinatorial optimization problems.  
Supervised by [Thibaut Vidal](#).
- 2021 - 2024 **PhD in Applied Mathematics**, *INRIA and INSA Rennes*, France.  
Branch-and-bound algorithms for L0-regularized problems in feature selection tasks.  
Supervised by [Cédric Herzet](#), [Clément Elvira](#), and [Ayse-Nur Arslan](#).
- 2018 - 2021 **MSc in Applied Mathematics with Research Cursus**, *INSA Rennes*, France.  
Lectures and projects on optimization, machine learning, and statistics, among others. Collaborations with [INRIA](#) and [IRMAR](#) researchers alongside the MSc as a trainee.
- 2016 - 2018 **BSc in Engineering**, *INSA Rennes*, France.  
Lectures and projects on mathematics, engineering, computer science, physics, and biology, among others.

## Expertise

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|----------------------------|--|
| Combinatorial Optimization | Branch-and-bound algorithms ■ Structure-exploiting branching rules ■ Polyhedral decomposition techniques ■ Convexification via perspective transformations ■ Big-M tightening ■ Metaheuristics and dynamic programming for vehicle routing ■ Fast linear algebra operations  |
| Linear/Convex Optimization | Active-set, proximal, primal-dual, and coordinate-descent methods ■ Dimensionality reduction techniques ■ Lagrange and Fenchel duality theory ■ Convex analysis theory ■ KKT optimality conditions ■ Preconditioning techniques  |
| Mathematical Modelling     | MIP, MINLP, SOCP, LP formulation ■ Model strengthening strategies ■ Optimization solvers (Mosek, Gurobi, CPLEX, SCIP, CvxOPT, ...) ■ Callbacks and lazy updates ■ Mathematical programming libraries ( <code>mosek.fusion</code> , <code>gurobipy</code> , <code>cvxpy</code> , <code>jump</code> , <code>pyomo</code> , <code>pybnb</code> , <code>ampl</code> , ...) |
| Machine Learning           | Decision tree models ■ Generalized linear models ■ Nearest neighbor search methods ■ Statistical learning ■ Sparse signal processing   |

## Technical Skills

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|-------------|--|
| Programming | By proficiency: Python ■ C++ ■ Julia ■ Rust ■ R ■ Matlab           |
| Informatics | Git ■ CI pipelines ■ HPC ■ SLURM ■ Linux ■ LaTeX ■ BLAS and LAPACK |
| Languages   | French (native) ■ English (fluent) ■ Spanish (intermediate)        |

The rest of this document details my research activities.

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## Main Research Projects

Since 2025 **Decision Trees for Exact Combinatorial Optimization.**

We developed a novel kind of exact solution method for combinatorial optimization problems by encoding the feasible set into a decision tree structure. The tree only needs to be constructed once for a given feasible set and can then be used to recover the solution for any objective function via a fast traversal. In contrast to traditional approaches, this method allows for very efficient re-optimization capabilities and is particularly relevant in dynamic or real-time contexts.

Collaborators: Thibaut Vidal, Maximilian Schiffer, Eduardo Uchoa, Cleber Oliveira.

Since 2025 **Routing Problems for Orbital Debris Remediation with NASA.**

NASA is planning to remediate debris orbiting Earth to prevent collisions with operational satellites. The routing of debris-removing spacecraft is a key component of mission success. In collaboration with NASA, we are developing a large-scale algorithm combining vehicle routing metaheuristics and machine learning pipelines to construct an optimal route plan of debris to be visited, mitigating fuel cost and mission time for a fleet of spacecraft.

Collaborators: Thibaut Vidal, Mingde Yin, Graham Mackintosh, Thomas Tremplin.

Since 2021 **Combinatorial Optimization Methods for L0-norm Problems.**

L0-norm problems are used in machine learning, signal processing, and statistics for feature selection tasks. They are combinatorial in nature and had mostly been treated approximately. We have developed a novel framework to solve them exactly through a dedicated branch-and-bound algorithm, implementing tailored acceleration strategies. It is implemented in the `elOps` toolbox, now state-of-the-art for tackling these problems in terms of both framework flexibility and numerical efficiency, achieving orders-of-magnitude speedups compared to competitors.

Collaborators: Cédric Herzet, Clément Elvira, Ayse-Nur Arslan, Gilles Monnoyer.

Since 2019 **Dimensionality Reduction Methods for Sparse Convex Optimization.**

Convex sparse optimization problems can be tackled via various first-order methods. We have developed novel techniques to accelerate these algorithms through the identification of zero and non-zero entries in the problem solution during the optimization process. Upon this identification, dimensionality reduction and convergence acceleration can be achieved. Ultimately, this process transforms the first-order method into a second-order one, enabling fast convergence to high-accuracy solutions. Our work mainly relies on sharp convex analysis results related to Fenchel duality theory.

Collaborators: Cédric Herzet, Clément Elvira.

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## Awards

- 2025 **IVADO Digital Futures Award 1st Prize.** This prize is awarded by IVADO (Canadian Institute for Data Valorization) during the Digital Futures event and recognizes an AI project for its innovation or impact based on a jury of journalists. It has been obtained for my work with NASA on combinatorial optimization for spatial debris remediation. The presentation is available [here](#).
- 2023 **ROADEF Best Student Paper Award.** This prize is awarded by the ROADEF (French equivalent of INFORMS) and recognizes an outstanding academic or industrial contribution based on a jury of experts. It has been obtained for my work on branch-and-bounds for L0-norm problems.
- 2022 **SMAI Best Student Presentation Award.** This prize is awarded by the SMAI (French equivalent of SIAM) and recognizes an outstanding academic or industrial contribution based on a jury of experts. It has been obtained for my work on branch-and-bounds for L0-norm problems.

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## Grants

- 2025 **IVADO R<sup>3</sup> AI Research Grant (~30.000 \$US).** This grant is delivered by IVADO (Canadian Institute for Data Valorization) and aims to support research projects related to modern optimization and machine learning methods. It has been obtained in collaboration with Thibaut Vidal for our work with NASA on combinatorial optimization for spatial debris remediation.
- 2021 **PhD Excellence Grant from INSA Rennes (~80.000 \$US).** One grant is delivered each year by INSA Rennes to one of its students to fund a three-year PhD program. It is awarded based on academic excellence and the relevance of the proposed research project.

## Publications

- 2025 **El0ps: An exact L0-regularized problem solver**, Théo Guyard, Clément Elvira and Cédric Herzet, Preprint.
- 2025 **A generic branch-and-bound algorithm for L0-regularized problems**, Théo Guyard, Clément Elvira and Cédric Herzet, Submitted to *Mathematical Programming Computation*, Springer.
- 2024 **Branch-and-bound algorithms for L0-regularized problems**, Théo Guyard, PhD thesis.
- 2024 **A new branch-and-bound pruning framework for L0-regularized problems**, Théo Guyard, Cédric Herzet, Clément Elvira and Ayse-Nur Arslan, In *International Conference on Machine Learning (ICML)*, PMLR.
- 2023 **Safe peeling for L0-regularized least-squares**, Théo Guyard, Gilles Monnoyer, Cédric Herzet and Clément Elvira, In *European Signal Processing Conference (EUSIPCO)*, IEEE.
- 2023 **An efficient solver for L0-penalized sparse problems**, Théo Guyard, In *Congress of the French Operation Research Society (ROADEF)*.
- 2022 **Node-screening tests for L0-penalized least-squares problem**, Théo Guyard, Cédric Herzet and Clément Elvira, In *International Conference on Acoustics, Speech, and Signal Processing (ICASSP)*, IEEE.
- 2022 **Screen & relax: Accelerating the resolution of elastic-net by safe identification of the solution support**, Théo Guyard, Cédric Herzet and Clément Elvira, In *International Conference on Acoustics, Speech, and Signal Processing (ICASSP)*, IEEE.

## Softwares

Projects as Maintainer

- treeco** C++ toolbox to build efficient decision policies for combinatorial optimization problems. The package is available on [github](#) under the MIT license.
- el0ps** Python toolbox to solve L0-norm problems via flexible and numerically efficient methods. The package is available on [github](#) and [pip](#) under the AGPL-v3 license.
- exprun** Python toolbox to automate pipelines for reproducible experiments. The package is available on [github](#) and [pip](#) under MIT license.
- libsvmdata** Julia toolbox to easily fetch libsvm datasets. The package is available on [github](#) and [juliapackages](#) under MIT license.

Projects as Contributor

- benchopt** Benchmarking suite for optimization algorithms built for simplicity, transparency, and reproducibility. The package is available on [github](#) and [pip](#) under BSD-3 license.

## Invited Talks

- International Conferences JOPT (2025, Canada) ■ ICML (2024, Austria) ■ EUSIPCO (2023, Finland) ■ SIAM Conference on Optimization (2023, USA) ■ ICASSP (2022, Singapore)
- National Conferences IVADO Digital Futures (2025, Canada) ■ SMAI-MODE days (2024, France) ■ PGMO days (2023, France) ■ GRETSI (2023, France) ■ ROADEF (2023, France) ■ PGMO days (2022, France) ■ GRETSI (2022, France) ■ SMAI-MODE days (2022, France)
- Workshops and Seminars IVADO R<sup>3</sup>AI workshop (2025, Canada) ■ CIRRELT seminar (2025, Canada) ■ IMAG seminar (2024, France) ■ GdR IASIS workshop (2024, France), LN2S seminar (2024, France) ■ INRIA EDGE seminar (2023, France) ■ INRIA SODA and MIND seminar (2023, France) ■ IRMAR seminar (2023, France) ■ IRMAR seminar (2022, France)
- Others CIRRELT lecture group (2025, Canada) ■ University of Rennes JDR (2024, France)

## Scientific Duties

- Journal reviews   Journal of Optimization Theory and Applications (Springer) ▪ Signal Processing Letters (IEEE) ▪ Journal on Data Science (INFORMS) ▪ Inverse Problems (IOP).
- Conference reviews   European Conference on Artificial Intelligence (ECAI) 2025.

## Teaching

- 2024   **UE 1-07 : Optimization and numerical methods**, *CS Department*, ENSAI, France.
- 2023 to 2024   **DMA06-OD : Discrete optimization methods**, *Math. Department*, INSA Rennes, France.
- 2023 to 2024   **DMA09-PARCI : Sparse models and methods**, *Math. Department*, INSA Rennes, France.
- 2022   **MathC2+ : Masterclasses for high school students on mathematical methods**, France.
- 2021   **STP03-ALG3 : Linear algebra**, *Engineering Department*, INSA Rennes, France.

## Students

- 2025   **Lucas Langlade**, *MSc research internship*, Graduated from ENPC, France.