Armand Gissler

Curriculum Vitae

Research

(currently) **PhD in applied mathematics**, *Inria & CMAP, École polytechnique*, supervised by Anne 2021– Auger and Nikolaus Hansen

Convergence analysis of Evolution Strategies with Covariance Matrix Adaptation (CMA-ES)

Octobre **Pre-doctoral research internship**, McGill University, Montreal, supervised by T. Hoheisel 2020–Juin A note on the K-epigraph. 2021

April–August Research internship (M2), Inria Saclay - CMAP École Polytechnique, supervised by A. 2020 Auger

Influence of a line search and of the learning rate on the convergence of Evolution Strategies.

April-August Research internship (M1), Maxwell Institute for Mathematical Sciences, University of 2019 Edinburgh, supervised by L. Szpruch

Mean-field stochastic control : Studies of mean-field games, stochastic optimisation under McKean-Vlasov dynamics, Markovian controls depending only on the law of the process.

February— Initiation to research internship (L3), Centre de Mathématiques et de leurs Applications
June 2018 (CMLA), ENS Cachan, supervised by A. Durmus

Studies of non-reversible discrete-time Markov chain : efficiency of MCMC methods, theorical and numerical comparison of non-reversible MCMC algorithm with the Metropolis-Hastings algorithm and the Gibbs sampler.

Studies

2019–2020 Master's degree 2nd year (M2) - Mathematics, Vision, Learning, École normale supérieure (ENS) Paris-Saclay

Computational Optimal Transport, Computational Statistics, Convex Optimization, Large-Scale Optimization, Mathematical Methods for Neurosciences, Probabilistic Graphical Models, Geometry and shapes, Biostatistics, Geometrical approaches in statistics, Bayesian machine learning

2018–2019 Master's degree 1st year (M1) - Mathematics, ENS Paris-Saclay, Université Paris-Saclay, École polytechnique

Algebra, Analysis, Probabilities, Geometry, Statistics, Optimisation, Stochastic processes, Images, Networks

2017–2018 Bachelor's degree 3rd year (L3) - Mathematics, ENS Paris-Saclay
Algebra, Differential calculus, Measure theory, Hilbert and Fourier analysis, Complex analysis, ODE numerical analysis, PDE numerical approximation, Probabilities, Quantum mechanics

2015–2017 Preparatory class - Mathematics, Physics, Engineering science (MPSI-MP), Lycée Michelet, Vanves, (equivalent to first two years of a Bachelor's degree)

Mathematics (algebra, analysis, probabilities), Physics (mechanics, thermodynamics, optics, electromagnetism), Chemistry, Engineering science, Computer science, Philosophy, English

Scientific publications

- 2023 Evaluation of the impact of various modifications to CMA-ES that facilitate its theoretical analysis, *GECCO 2023*, Armand Gissler, https://hal.science/hal-04089923/file/evaluation2023author_version.pdf
- 2022 Learning Rate Adaptation by Line Search in Evolution Strategies with Recombination, *GECCO 2022*, Armand Gissler, Anne Auger and Nikolaus Hansen, https://inria.hal.science/hal-03644404/document
- 2022 **A note on the** *K***-epigraph**, *Optimization*, Armand Gissler and Tim Hoheisel, https://arxiv.org/pdf/2107.00117.pdf
- 2021 **Scaling-invariant functions versus positively homogeneous functions**, *Journal of Optimization Theory and Applications (JOTA)*, Cheikh Touré, Armand Gissler, Anne Auger and Nikolaus Hansen, https://arxiv.org/abs/2101.03755/

Conferences and Seminars

- Oct. 2023 **JPS 2023**, *Irreducibility and convergence of nonlinear state-space models*, city, grade description
- Sept. 2023 CJC-MA 2023, Convergence of CMA-ES
- July 2023 **BBOB Workshop (GECCO 2023)**, Evaluation of the impact of various modifications to CMA-ES that facilitate its theoretical analysis
- June 2023 **SIAM OP23**, Convergence Analysis of Evolution Strategies with Covariance Matrix Adaptation (CMA-ES) via Markov Chain Stability Analysis
- July 2022 **GECCO 2022**, Learning Rate Adaptation by Line Search in Evolution Strategies with Recombination
- Feb. 2022 **Theory of Randomized Optimization Heuristics (Dagstuhl Seminar 22081)**, State-dependent drift condition for stability of Markov chains, Editorial assistant

Teaching

- 2021–2024 **Teaching assistant**, *Bachelor of Science*, École polytechnique LAB 102: How to write mathematics
- 2017–2018 **Oral examinations**, *Lycée Michelet*, Vanves

 Two hours oral interrogations every week of mathematics of groups of three students
- 2017–2018 **Tutoring**, *Institut Villebon-Charpak*, Université Paris-Sud Tutoring in mathematics and physics for two students in bachelor first year

Laboratory life

- 2022-2024 CMAP & CMLS PhD students seminar, Co-organizer
- 2022-2024 Laboratory life commission member, CMAP