Ahmet Alacaoglu

PERSONAL INFORMATION

Department of Mathematics University of British Columbia 1984 Mathematics Road Vancouver, BC V6T 1Z2, Canada

alacaoglu@math.ubc.ca ahmetalacaoglu.github.io

RESEARCH INTERESTS

Continuous/stochastic optimization, machine learning, min-max games/variational inequalities/monotone operator theory, reinforcement learning theory

EMPLOYMENT HISTORY

University of British Columbia, Vancouver, BC, Canada

Department of Mathematics

Assistant Professor

July 2024 - present

University of Wisconsin-Madison, Madison, WI, USA

Wisconsin Institute for Discovery

 $Postdoctoral\ Research\ Associate$

September 2021 - July 2024

Advisor: Prof. Stephen J. Wright

École Polytechnique Fédérale de Lausanne (EPFL), Lausanne, Switzerland

Institute of Electrical and Micro Engineering

Doctoral Assistant

September 2016 - August 2021

University of North Carolina at Chapel Hill, Chapel Hill, NC, USA

Department of Statistics and Operations Research

Visiting Researcher

September 2017 - October 2017

EDUCATION

École Polytechnique Fédérale de Lausanne (EPFL), Lausanne, Switzerland

Ph.D. Computer and Communication Sciences

September 2016 - August 2021

Advisor: Prof. Volkan Cevher

Bilkent University, Ankara, Turkey

B.Sc. Electrical and Electronics Engineering

August 2012 - June 2016

Under review

1. **A. Alacaoglu,** V. Cevher, S. J. Wright, "On the Complexity of a Simple Primal-Dual Coordinate Method", arXiv: 2201.07684

PUBLICATIONS

- 2. A. Alacaoglu, D. Kim, S. J. Wright, "Revisiting Inexact Fixed-Point Iterations for Min-Max Problems: Stochasticity and Structured Nonconvexity", *International Conference on Machine Learning (ICML)*, 2024
- 3. X. Cai, A. Alacaoglu, J. Diakonikolas, "Variance Reduced Halpern Iteration for Finite-Sum Monotone Inclusions", International Conference on Learning Representations (ICLR), 2024

- 4. A. Alacaoglu, S. J. Wright, "Complexity of Single Loop Algorithms for Nonlinear Programming with Stochastic Objective and Constraints", International Conference on Artificial Intelligence and Statistics (AISTATS), 2024
- 5. A. Alacaoglu, H. Lyu, "Convergence of First-Order Methods for Constrained Nonconvex Optimization with Dependent Data", International Conference on Machine Learning (ICML), 2023
- 6. **A. Alacaoglu,** A. Böhm, Y. Malitsky, "Beyond the Golden Ratio for Variational Inequality Algorithms", *Journal of Machine Learning Research (JMLR)*, 2023
- 7. A. Alacaoglu, Y. Malitsky. "Stochastic Variance Reduction for Variational Inequality Methods", Conference on Learning Theory (COLT), 2022
- 8. A. Alacaoglu, O. Fercoq, V. Cevher. "On the convergence of stochastic primal-dual hybrid gradient", SIAM Journal on Optimization (SIOPT), 2022
- 9. A. Alacaoglu, L. Viano, N. He, V. Cevher. "A Natural Actor-Critic Framework for Zero-Sum Markov Games", International Conference on Machine Learning (ICML), 2022
- 10. **A. Alacaoglu,** Y. Malitsky, V. Cevher. "Convergence of adaptive algorithms for constrained weakly convex optimization", *Advances in Neural Information Processing Systems (NeurIPS)*, 2021
- 11. A. Alacaoglu, Y. Malitsky, V. Cevher. "Forward-reflected-backward method with variance reduction", Computational Optimization and Applications (COAP), 2021
- A. Alacaoglu, O. Fercoq, V. Cevher. "Random extrapolation for primal-dual coordinate descent", International Conference on Machine Learning (ICML), 2020
- 13. A. Alacaoglu, Y. Malitsky, P. Mertikopoulos, V. Cevher. "A new regret analysis for Adam-type algorithms", *International Conference on Machine Learning (ICML)*, 2020
- 14. M.-L. Vladarean, A. Alacaoglu, Y.-P. Hsieh, V. Cevher. "Conditional gradient methods for stochastically constrained convex minimization", *International Conference on Machine Learning (ICML)*, 2020
- 15. M. F. Sahin, A. Eftekhari, A. Alacaoglu, F. Latorre, V. Cevher. "An Inexact Augmented Lagrangian Framework for Nonconvex Optimization with Nonlinear Constraints", *Advances in Neural Information Processing Systems (NeurIPS)*, 2019
- O. Fercoq, A. Alacaoglu, I. Necoara, V. Cevher. "Almost surely constrained convex optimization", International Conference on Machine Learning (ICML), 2019
- 17. Q. Tran-Dinh, A. Alacaoglu, O. Fercoq, V. Cevher. "An Adaptive Primal-Dual Framework for Nonsmooth Convex Minimization", *Mathematical Programming Computation*, 2019
- 18. A. A. Ozaslan, A. Alacaoglu, O. B. Demirel, T. Cukur, E. U. Saritas. "Fully automated gridding reconstruction for non-Cartesian x-space magnetic particle imaging", *Physics in Medicine & Biology*, 2019
- A. Alacaoglu, Q. Tran-Dinh, O. Fercoq, V. Cevher. "Smooth Primal-Dual Coordinate Descent Algorithms for Nonsmooth Convex Optimization", Advances in Neural Information Processing Systems (NeurIPS), 2017

Professional Service

- Conference reviewer: ICML 2020-2024, NeurIPS 2019-2024, ICLR 2020-2022, 2024, COLT 2022-2024, AISTATS 2024
- Expert reviewer: ICML 2021
- Journal reviewer:

- SIAM Journal on Optimization (SIOPT)
- Mathematical Programming (MAPR)
- Mathematics of Operations Research (MOR)
- SIAM Journal on Imaging Sciences (SIIMS)
- Journal of Machine Learning Research (JMLR)
- IEEE Transactions on Information Theory (ITIT)
- Journal of Optimization Theory and Applications (JOTA)
- Computational Optimization and Applications
- Applied and Computational Harmonic Analysis (ACHA)
- IEEE Transactions on Automatic Control
- Optimization Methods and Software
- Journal of Mathematical Imaging and Vision (JMIV)
- EURO Journal on Computational Optimization
- Applied Mathematics and Optimization (AMOP)
- Action Editor: Transactions on Machine Learning Research (TMLR)
- Seminar organizer, IFDS Ideas Forum, UW-Madison, Fall 2021
- Session chair, INFORMS Optimization Society Meeting, SC, USA, 2022
- Session organizer/chair, International Conference on Continuous Optimization (ICCOPT), PA, USA, 2022
- Session organizer/chair, SIAM Conference on Mathematics of Data Science (MDS), CA, USA, 2022
- Session organizer/chair, SIAM Conference on Optimization (OP23), WA, USA, 2023

TEACHING EXPERIENCE

Tutorial:

• "Adaptive Optimization Methods for Machine Learning and Signal Processing", with Kfir Levy, Ali Kavis, Volkan Cevher, EUSIPCO 2020, Virtual

Teaching assistant for the courses:

- Mathematics of data: from theory to computation (EPFL)
- Theory and methods for reinforcement learning (EPFL)
- Advanced topics in machine learning (EPFL)
- Advanced information, computation, communication II (EPFL)
- Linear algebra and differential equations (Bilkent University)

Honors and Awards

- Selected as an outstanding reviewer, NeurIPS 2019, 2021, 2023, ICML 2020, ICLR 2021, 2024
- Student Travel Award, NeurIPS, 2017, 2019
- EPFL IC School Fellowship for Doctoral Studies, 2016
- Bilkent University EE Department Academic/Research Excellence Awards, 2016
- \bullet Comprehensive scholarship (tuition waiver and monthly stipend) for undergraduate study awarded by Bilkent University, 2012

INVITED SEMINARS AND COLLOQUIA

- 1. International Symposium on Mathematical Programming (ISMP), Montreal, QC, Canada, Jul 2024
- 2. EUROPT Conference on Advances in Continuous Optimization, Lund, Sweden, Jun 2024
- 3. Information: Theory and Applications (ITA) Workshop, San Diego, CA, USA, Feb 2024
- 4. University of Minnesota, CSE DSI Machine Learning Seminar Series, Twin Cities, MN, USA, Oct 2023
- 5. Foundations of Computational Mathematics (FoCM 2023), Paris, France, May 2023
- 6. SIAM Conference on Optimization (OP23), Seattle, WA, USA, Jun 2023

- 7. UC Berkeley, Industrial Engineering and Operations Research Seminar, CA, USA, Feb 2023
- 8. Purdue University, Industrial Engineering Seminar, IN, USA, 2023
- 9. University of British Columbia, Mathematics Seminar, BC, Canada, 2023
- 10. Washington University in St. Louis, ESE Seminar, MO, USA, 2023
- 11. Purdue University, Mathematics Seminar, IN, USA, 2023
- 12. CISPA, Seminar, Germany, 2023
- 13. NC State University, Industrial and Systems Engineering Seminar, NC, USA, 2023
- 14. 12th US-Mexico Workshop on Optimization and Its Applications, Huatulco, Oaxaca, Mexico, 2023
- 15. Optimization in the Big Data Era, Institute for Mathematical Sciences, National University of Singapore, Singapore, 2022
- 16. Rensselaer Polytechnic Institute Mathematical Sciences Colloquium, NY, USA, 2022
- 17. Rutgers University Optim & ML Seminar, NJ, USA, 2022
- 18. INFORMS Annual Meeting, Indianapolis, IN, USA, 2022
- 19. SIAM Conference on Mathematics of Data Science (MDS), San Diego, CA, USA (Hybrid), 2022
- 20. International Conference on Continuous Optimization (ICCOPT), Bethlehem, PA, USA, 2022
- 21. INFORMS Optimization Society (IOS) Meeting, Greenville, SC, USA, 2022
- 22. International Symposium on Mathematical Programming (ISMP), Virtual, 2022
- 23. EUROPT, Toulouse, France (Virtual), 2021
- 24. Vector Institute Seminar, Toronto, ON, Canada, 2021
- 25. LTCI Seminar, Telecom Paris, Paris, France, 2021
- 26. International Conference on Continuous Optimization (ICCOPT), Berlin, Germany, 2019
- 27. International Symposium on Mathematical Programming (ISMP), Bordeaux, France, 2018