

# Anastasios Kyrillidis

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## CONTACT INFORMATION

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## RESEARCH INTERESTS

Optimization for machine learning, convex and non-convex analysis and optimization, structured low dimensional models, data analytics, compressed sensing.

## ACADEMIC APPOINTMENTS

**Rice University**, Houston, USA

Noah Harding Assistant Professor at Computer Science Dept.

**July 2018 - now**

**University of Texas at Austin**, Austin, USA

Simons Foundation Postdoctoral Researcher

**November 2014 - August 2017**

Member of WNCG

Supervisors: **Constantine Caramanis**, **Alexandros Dimakis** and **Sujay Sanghavi**

## PROFESSIONAL APPOINTMENTS

**IBM T.J. Watson Research Center**, New York (USA)

Goldstine PostDoctoral Fellow

**September 2017 - July 2018**

**IBM Research Lab**, Zürich (Switzerland)

*Developer/programmer on recommender systems*

**August 2013 - January 2014**

- Development of a co-clustering algorithm for customer-product recommendation system.
- Design and implementation of low space- and time-complexity compression schemes for fast access and search in time-series databases.

## EDUCATION

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

**Ph.D.**, School of Computer and Communication Sciences, September 2010 - October 2014.

- Thesis Title: "Rigorous optimization recipes for sparse and low rank inverse problems with applications in data sciences".
- Supervisor: **Volkan Cevher**

**Technical University of Crete**, Chania (Crete), Greece

**M.Sc.**, Electronic and Computer Engineering (2-year program), September 2008 - August 2010.

- Thesis Title: "Polynomial-complexity computation of the  $M$ -phase vector that maximizes a rank-deficient quadratic form".
- Supervisor: Georgios Karystinos

**Diploma**, Electronic and Computer Engineering (5-year program), September 2002 - August 2008.

- Supervisor: Michail Zervakis

## TEACHING AND SUPERVISING EXPERIENCE

**Teaching Assistant**

EPFL

- Theory and Methods for Linear Inverse Problems (Ph.D. level)
- Circuits and Systems I (B.Sc. level)

Fall '12

Fall '11

Technical University of Crete

- Information and Coding Theory (B.Sc. level)
- Estimation and Detection Theory (M.Sc. level)
- Signals and Systems (B.Sc. level)

Spring '09

Fall '09

Fall '08, Fall '09

**Student Advising**

UT Austin

- Vatsal Shah (Ph.D. student at WNCG group) - Stochastic large-scale optimization for machine learning.
- Srinadh Bhojanapalli (Ph.D. student at WNCG group - now at TTI Chicago) - Non-convex matrix factorization problems.

- Dohyung Park (Ph.D. student at WNCG group - now at Facebook) - Non-convex matrix factorization problems.
- Kiyeon Jeon (Ph.D. student at WNCG group) - Markov Chain Monte Carlo sampling algorithms.
- Megasthenis Asteris (Ph.D. student at WNCG - now at Google) - Sparse PCA/CCA algorithms with applications in neuroscience.

#### EPFL

- Hasheminezhad Seyed Rouzbeh (B.Sc. at Sharif University of Technology) - Brain functional connectivity via EEG signals and model-based convex sparse recovery using expander matrices.
- Haddavi Amirhossein (B.Sc. at Sharif University of Technology) - Brain functional connectivity via EEG signals.
- Rabeeh Karimi Mahabadi (M.Sc. at ETH Zurich) - Sparse covariance estimation.
- Ender Tinkir (Deloitte Consulting) - Topic discovery using low rank tensor decomposition.
- Gizem Tabak (M.Sc. at University of Illinois) - Topic discovery using low rank tensor decomposition.
- Sajal Jain (Software Engineer, Facebook) - Structured sparsity.
- Nirav Bhan (Ph.D. at MIT) - Structured sparsity.
- Shayan Dashmiz (Ph.D. at Columbia Business School) - Atomic norm minimization.

#### AWARDS, DISTINCTIONS & MISC.

##### Misc.

Organized a workshop on non-convex methods at ICML 2016: *Advances in non-convex analysis and optimization*.

Attendance: > 100 attendees.

##### Distinctions

**Graduated 1st** in a class of 137 ECE undergraduate students (July 2008 - GPA: 9.08/10.0).

Selected among 800 students from all around Europe to participate in Vulcanus in Japan program - internship at Sanyo Electric Std. (Osaka).

##### Awards

Goldstine fellowship at IBM among more than 100 applicants.

Simons Foundation scholarship for PostDoc studies at UT Austin.

AAAI 2014 Travel Student award (\$1000).

Graduate Studies Fellowship Award:

- EPFL Ph.D. fellowship, 2010 (60,000 CHF).
- Alexander S. Onassis Public Benefit Foundation (€ 20,000 between 2008-2010).
- Special Research Fund Account, Technical University of Crete, 2008-2010 (€ 5,000 between 2008-2010).

Undergraduate Studies Fellowship Award:

- Undergraduate Studies Distinction and Fellowship Award, Technical Chamber of Greece, 2003-2004 (€ 1,000).
- Undergraduate Studies Fellowship Award 2004 for ranking 3rd in a class of 137, Greek National Fellowship Foundation (IKY) (€ 1,000).
- Undergraduate Studies Fellowship Award 2003 for ranking 2nd in a class of 137, Greek National Fellowship Foundation (IKY) (€ 1,000).
- Undergraduate Studies Fellowship Award 2002 for ranking 1st in a class of 137, Greek National Fellowship Foundation (IKY) (€ 1,000).

#### PREPRINTS

##### Pending

- Vatsal Shah, Megasthenis Asteris, Anastasios Kyrillidis and Sujay Sanghavi, "Trading-off variance and complexity in stochastic gradient descent", preprint - work in progress, <http://arxiv.org/abs/1603.06861>, 2015.

#### PUBLICATIONS (REVERSE CHRONOLOGICAL ORDER)

##### Journals

- Dohyung Park, Anastasios Kyrillidis, Constantine Caramanis, and Sujay Sanghavi, "Finding low-rank solutions via non-convex matrix factorization, efficiently and provably", Accepted in SIAM Journal on Imaging Sciences (SI-IMS), 2018.
- Anastasios Kyrillidis, Amir Kalev, Dohyung Park, Srinadh Bhojanapalli, Constantine Caramanis, and Sujay Sanghavi, "Provable compressed sensing quantum state tomography via non-convex methods", npj Quantum Information 4.1 (2018): 36, 2018.
- Quoc Tran-Dinh, Anastasios Kyrillidis, and Volkan Cevher, "A single-phase, proximal path-following framework", Mathematics of Operations Research, INFORMS, 2018.

- Hemant Tyagi, Anastasios Kyrillidis, Bernd Gärtner, and Andreas Krause, “Algorithms for learning sparse additive models with interactions in high dimensions”, IMA Information and Inference Journal, Springer, 2017.
- Luca Baldassarre, Nirav Bhan, Volkan Cevher, Anastasios Kyrillidis, and Siddhartha Satpathi “Group-sparse model selection: Hardness and relaxations,” IEEE Trans. on Information Theory, 2016. (Authors listed in alphabetical order.)
- Georgios Skoumas, Dieter Pfoser, Anastasios Kyrillidis and Timos Sellis, “Location estimation using crowdsourced spatial relations”, ACM Transactions on Spatial Algorithms and Systems, vol. 2, issue 2, 2016.
- Quoc Tran Dinh, Anastasios Kyrillidis and Volkan Cevher, “Composite self-concordant minimization”, Journal of Machine Learning Research (JMLR), 16(Mar):371-416, 2015.
- Michail Vlachos, Nikolaos Freris and Anastasios Kyrillidis, “Compressive mining: fast and optimal data mining in the compressed domain”, Very Large Data Bases (VLDB) Journal, Volume 24 Issue 1, February 2015.
- Quoc Tran-Dinh, Anastasios Kyrillidis and Volkan Cevher, “An inexact proximal path-following algorithm for constrained convex minimization”, SIAM Journal on Optimization (SIOPT), vol. 24, num. 4, p. 1718-1745, 2014.
- Anastasios Kyrillidis and George N. Karystinos, “Fixed-rank Rayleigh quotient maximization by an  $M$ -PSK sequence,” IEEE Trans. on Communications, Volume:62, Issue:3, pages 961-975, 2014.
- Anastasios Kyrillidis and Volkan Cevher, “Matrix recipes for hard thresholding methods,” Journal of Mathematical Imaging and Vision (JMIV), April 2013, Springer.
- Nikolaos D. Sidiropoulos and Anastasios Kyrillidis, “Multi-way compressed sensing for sparse low rank tensors,” IEEE Signal Processing Letters, 19(11):757-760, Oct. 2012.

#### Book chapters

- Volkan Cevher, Sina Jafarpour and Anastasios Kyrillidis, “Linear inverse problems with norm and sparsity constraints,”, in Practical Applications of Sparse Modeling, Sept. 2014, MIT Press. (Authors listed in alphabetical order.)
- Anastasios Kyrillidis, Luca Baldassarre, Marwa El-Halabi, Quoc Tran-Dinh and Volkan Cevher, “Structured sparsity: discrete and convex approaches”, in “Compressed sensing and its application”, Springer, 2014.

#### Conference Papers

- Anastasios Kyrillidis, “Simple and practical algorithms for  $\ell_p$ -norm low-rank approximation”, Conference on Uncertainty in Artificial Intelligence (UAI), 2018.
- Rajiv Khanna and Anastasios Kyrillidis, “IHT dies hard: Provable accelerated Iterative Hard Thresholding”, Conference on Artificial Intelligence & Statistics (AISTATS), 2018.
- Tianyang Li, Liu Liu, Anastasios Kyrillidis, and Constantine Caramanis, “Statistical inference using SGD”, Conference on Artificial Intelligence (AAAI), 2018.
- Dohyung Park, Anastasios Kyrillidis, Constantine Caramanis, and Sujay Sanghavi, “Non-square matrix sensing without spurious local minima via the Burer-Monteiro approach”, Conference on AI & Statistics (AISTATS), 2017.
- Dohyung Park, Anastasios Kyrillidis, Constantine Caramanis, and Sujay Sanghavi, “Finding low-rank solutions to matrix problems via the Burer-Monteiro approach, efficiently and provably”, IEEE Allerton Conference, 2016.
- Srinadh Bhojanapalli, Anastasios Kyrillidis, and Sujay Sanghavi, “Dropping convexity for faster semi-definite optimization”, Conference on Learning Theory (COLT), 2016.
- Megasthenis Asteris, Anastasios Kyrillidis, Oluwasanmi Koyejo, and Russell Poldrack, “A simple and provable algorithm for sparse diagonal CCA”, International Conference on Machine Learning (ICML), 2016.
- Anastasios Kyrillidis, Bubacarr Bah, Rouzbeh Seyed Hasheminezhad, Luca Baldassarre, Quoc Tran-Dinh and Volkan Cevher, “Convex block-sparse linear regression with expanders, provably”, Conference on AI & Statistics (AISTATS), 2016.
- Megasthenis Asteris, Anastasios Kyrillidis, Dimitris Papailiopoulos and Alex Dimakis, “Bipartite correlation clustering - Maximizing agreements”, Conference on AI & Statistics (AISTATS), 2016.
- Hemant Tyagi, Anastasios Kyrillidis, Andreas Krause and Bernd Gärtner, “Learning sparse additive models with interactions in high dimensions”, Conference on AI & Statistics (AISTATS), 2016.
- Megasthenis Asteris, Dimitris Papailiopoulos, Anastasios Kyrillidis, and Alex Dimakis, “Space PCA via bipartite matchings”, Neural Information Processing Systems (NIPS), 2015.

- Megasthenis Asteris, Anastasios Kyrillidis, Alex Dimakis, Han-Gyol Yi and Bharath Chandrasekaran, “*Stay on path: PCA along graph paths*”, International Conference on Machine Learning (ICML), 2015.
- Michail Vlachos, Francesco Fusco, Harry Mavroforakis, Anastasios Kyrillidis and Vassilis Vasileiadis, “*Scalable and robust co-clustering of large customer-product graphs*”, International Conference on Information and Knowledge Management (CIKM), 2014.
- Dimitris Papailiopoulos, Anastasios Kyrillidis and Christos Boutsidis, “*Provable deterministic leverage scores sampling*”, ACM SIGKDD Conference on Knowledge Discovery and Data Mining (KDD), 2014.
- Anastasios Kyrillidis, Rabeeh Karimi Mahabadi, Quoc Tran-Dinh and Volkan Cevher, “*Scalable sparse covariance estimation via self-concordance*”, Conference on Artificial Intelligence (AAAI), 2014.
- Anastasios Kyrillidis, Michail Vlachos and Anastasios Zouzias, “*Approximate matrix multiplication with application to linear embeddings*”, IEEE ISIT Symposium, 2014.
- Anastasios Kyrillidis and Anastasios Zouzias, “*Non-uniform feature sampling in decision tree ensembles*”, IEEE ICASSP, 2014.
- George Skoumas, Dieter Pfoser and Anastasios Kyrillidis, “*On quantifying qualitative geospatial data: A probabilistic approach*”, ACM GEOCROWD 2013.
- Stephen Becker, Volkan Cevher and Anastasios Kyrillidis, “*Randomized low-memory singular value projection*”, 10th International Conference on Sampling Theory and Applications (SampTA), 2013. (Authors listed in alphabetical order.)
- Anastasios Kyrillidis, Stephen Becker, Volkan Cevher and Christoph Koch, “*Sparse projections onto the simplex*”, International Conference on Machine Learning (ICML), 2013.
- Quoc Tran Dinh, Anastasios Kyrillidis and Volkan Cevher, “*A proximal Newton framework for composite minimization: Graph learning without Cholesky decompositions and matrix inversions*”, International Conference on Machine Learning (ICML), 2013.
- Anastasios Kyrillidis and Volkan Cevher, “*Fast proximal algorithms for self-concordant minimization with application to sparse graph selection*”, IEEE ICASSP, 2013.
- Anastasios Kyrillidis and Volkan Cevher, “*Matrix ALPS: Accelerated low rank and sparse matrix reconstruction*”, IEEE SSP, 2012.
- Anastasios Kyrillidis and Volkan Cevher, “*Combinatorial selection and least absolute shrinkage via the CLASH algorithm*”, IEEE ISIT, 2012.
- Anastasios Kyrillidis, Gilles Puy and Volkan Cevher, “*Hard thresholding with norm constraints*”, IEEE ICASSP, 2012.
- Anastasios Kyrillidis and Volkan Cevher, “*Recipes on hard thresholding methods*”, 4th IEEE CAMSAP, 2011.
- Anastasios Kyrillidis and George. N. Karystinos, “*Rank-deficient quadratic-form maximization over  $M$ -phase alphabet: Polynomial-complexity solvability and algorithmic developments*”, IEEE ICASSP, 2011.

#### INVITED TALKS/WORKSHOPS

- *Rethinking algorithms in Data Science: Scaling up optimization using non-convexity, provably*
  - IBM T.J. Watson Research Center, New York, USA, January, 2018.
  - Rutgers University, New Jersey, USA, March, 2017.
  - University of Massachusetts, Amherst, USA, March, 2017.
  - University of Alberta, Edmonton, Canada, March, 2017.
  - Carnegie Mellon University, Pittsburgh, USA, February, 2017.
  - Rice University, Houston, USA, February, 2017.
  - Ohio State University, Columbus, USA, February, 2017.
  - Maryland University, Washington DC, USA, February, 2017.
  - Aalto University, Helsinki, Finland, February, 2017.
  - Max-Planck Symposium, Berlin, Germany, January, 2017.
  - Purdue University, West Lafayette, USA, January, 2017.
  - Northwestern University, Chicago, USA, January, 2017.
  - Waterloo University, Waterloo, Canada, January, 2017.
  - Temple University, Philadelphia, USA, December, 2016.
- *Finding low-rank solutions via the Burer-Monteiro approach, efficiently and provably*

- Seminaire d'analyse numerique, Section de mathematiques, University of Geneva, Switzerland, December, 2016.
- Systems, Information, Learning and Optimization (SILO) Seminar, Wisconsin Institute for Discovery, USA, November, 2016.
- Departments of Mathematics and Computer Science, University of Maryland, USA, November, 2016.
- Colorado School of Mines, USA, October, 2016.
- University of Colorado Boulder, USA, October, 2016.
- Digital Technology Center (DTC) Seminar, Minneapolis, USA, October, 2016.
- Allerton Conference, Urbana Champaign, USA, September, 2016.
- *Composite self-concordant minimization and extensions to path-following schemes*
  - UT Simons Seminar, Austin, USA, September, 2015.
  - International Symposium on Mathematical Programming (ISMP), Pittsburgh, USA, July, 2015.
  - ENS, Paris, France, Mar. 2014.
- *Scalable solutions to some "hard" problems via self-concordance*, EcoCloud Annual Event, Lausanne, Switzerland, June 2014.
- *Sparse simplex projections for portfolio optimization*, 2013 IEEE GlobalSIP Symposium on Signal and Information Processing in Finance and Economics, Austin, TX US, Dec. 2013.
- *A proximal Newton framework for composite minimization: Graph learning without Cholesky decompositions and matrix inversions*, Signal Processing with Adaptive Sparse Structured Representations (SPARS) Workshop, Lausanne, Switzerland, July 2013.
- *Randomized low-memory singular value projection*, CECAM Workshop on Tensor Network Algorithms in Computational Physics and Numerical Analysis, Zurich, Switzerland, May 2013.
- *Sparse projections onto the simplex*, Discrete Optimization in Machine Learning (DISCML) NIPS Workshop, Lake Tahoe, CA US, Dec. 2012.
- *Scalable and accurate learning of sparse Gaussian Markov random fields*, Machine Learning Workshop (MLWS), Lausanne, Switzerland, Nov. 2012.
- *Fast proximal algorithms for self-concordant minimization with application to sparse graph selection*, Asilomar conference on signals, systems and computers, Pacific Grove, CA US, Nov. 2012.
- *Combinatorial selection and least absolute shrinkage via the CLASH algorithm*
  - Sparse representation and low rank approximation NIPS Workshop, Sierra Nevada, Spain, Dec. 2011.
  - IMA annual program, High dimensional phenomena workshop, Minneapolis, MN US, Sept. 2011.
- *Recipes for Hard Thresholding Methods*, Signal processing with adaptive sparse structured representations (SPARS), Edinburgh, UK, June 2011.
- *Polynomial complexity computation of the M-phase vector that maximizes a rank-deficient quadratic form*, Discrete Optimization (DisOpt) PhD Seminars, EPFL, Nov. 2010.

## PROFESSIONAL ACTIVITIES

### Reviewer/PC member for:

International Conference on Machine Learning (ICML), Neuronal Inference and Processing Systems (NIPS), Artificial Intelligence and Statistics (AISTATS), American Association on Artificial Intelligence (AAAI), IEEE International Conference on Communications (ICC), IEEE Vehicular Technology Conference (VTC), IEEE Transactions on Signal Processing (TSP), IEEE Transactions on Information Theory (TIT), European Signal Processing Conference (EUSIPCO), IEEE Conference on Acoustics, Speech, and Signal Processing (ICASSP), IEEE Conference on Statistical Signal Processing (SSP), IEEE Signal Processing Letters (SPL), Transactions on Pattern Analysis and Machine Intelligence, ACM Transactions on Sensor Networks, Mathematics of Operation Research (Math OR), Mathematical Programming Journal, SIAM Journal on Matrix Analysis and Applications, IMA Information and Inference.