# **Anastasios Kyrillidis**

CONTACT INFORMATION The Wireless Networking and Communications Group (WNCG) The University of Texas at Austin

Texas, United states *E-mail*: anastasios@utexas.edu

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

**EDUCATION** 

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

Ph.D., School of Computer and Communication Sciences, March 2011 - October 2014.

- Thesis Title: "Rigorous optimization recipes for sparse and low rank inverse problems with applications in data sciences".
- Supervisor: Professor Volkan CevherGraduation date: 13th of October, 2014

# 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: Professor G. Karystinos

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

- Thesis Title:"JPEG2000 Based Scalable and Adaptive Video and Image Transmission over Wired and Wireless Networks".
- Supervisor: Professor M. Zervakis

Professional Experience

#### University of Texas, Austin (US)

Simons Foundation PostDoc

November 2014 - Now

Tel: (+1) 512 521 4206

## IBM Research Lab, Zürich (Switzerland)

Developer/programmer on recommender systems

**August 2013 - January 2014** 

- Development of 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.

## Dialogos Ltd. Chania (Greece)

Developer/programmer on automated speech-enabled systems

June 2006 - September 2006

- Development of phone-based application that allows access to financial information and other banking services.
- Development of speech-based application for individuals with special needs.

Publications (REVERSE CHRONOLOGICAL ORDER)

#### **Iournals**

- 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, 16(Mar):371416, 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", to appear as book chapter in "Compressed sensing and its application", Springer, 2014.

#### **Conference Papers**

- 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, Rouzbez 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 Gartner, "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", AAAI Conference on Artificial Intelligence (AAAI-14), 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, Florence, Italy, 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, Vancouver, Canada, May 2013.

- Anastasios Kyrillidis and Volkan Cevher, "Matrix ALPS: Accelerated low rank and sparse matrix reconstruction," IEEE SSP, Ann Arbor, MI USA, August 2012.
- Anastasios Kyrillidis and Volkan Cevher, "Combinatorial selection and least absolute shrinkage via the CLASH algorithm," IEEE ISIT, Cambridge, MA USA, July 2012.
- Anastasios Kyrillidis, Gilles Puy and Volkan Cevher, "Hard thresholding with norm constraints," IEEE ICASSP, Kyoto, Japan, March 2012.
- Anastasios Kyrillidis and Volkan Cevher, "Recipes on hard thresholding methods,", 4th IEEE CAMSAP, Puerto Rico, Dec. 2011.
- Anastasios Kyrillidis and George. N. Karystinos, "Rank-deficient quadratic-form maximization over M-phase alphabet: Polynomial-complexity solvability and algorithmic developments," IEEE ICASSP, Prague, Czech Republic, May 2011.

# PREPRINTS Pending

- Dohyung Park, Anastasios Kyrillidis, Constantine Caramanis, and Sujay Sanghavi, "Finding low-rank solutions to matrix problems, efficiently and provably", preprint, 2016.
- Dohyung Park, Anastasios Kyrillidis, Srinadh Bhojanapalli, Constantine Caramanis, and Sujay Sanghavi, "Provable non-convex projected gradient descent for a class of constrained matrix optimization problems", preprint, 2016.
- Hemant Tyagi, Anastasios Kyrillidis, Bernd Grtner, and Andreas Krause, "Algorithms for learning sparse additive models with interactions in high dimensions", preprint 2016.
- Quoc Tran-Dinh, Anastasios Kyrillidis, and Volkan Cevher, "A single-phase, proximal path-following framework", preprint 2016.
- Vatsal Shah, Megasthenis Asteris, Anastasios Kyrillidis and Sujay Sanghavi, "Trading-off variance and complexity
  in stochastic gradient descent", available upon request, 2015.
- Luca Baldassarre, Nirav Bhan, Volkan Cevher and, Anastasios Kyrillidis, "Group-sparse model selection: Hardness and relaxations," submitted to IEEE Trans. on Information Theory, 2015. (Authors listed in alphabetical order.)

# INVITED TALKS/WORKSHOPS

- Composite self-concordant minimization and extensions to path-following schemes, UT Simons Seminar, Austin, USA, September, 2015.
- Composite self-concordant minimization, International Symposium on Mathematical Programming (ISMP), Pittsburgh, USA, July, 2015.
- Scalable solutions to some "hard" problems via self-concordance, EcoCloud Annual Event, Lausanne, Switzerland, June 2014.
- Composite self-concordant minimization, ENS, Paris, France, Mar. 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.

- Combinatorial selection and least absolute shrinkage via the CLASH algorithm, 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.

# TECHNICAL SKILLS

## Scientific programming tools

• Matlab, R.

#### **Programming Languages**

• C, Python.

#### OS

- Expert Linux knowledge (especially Debian-based distributions).
- Experience with distributed computing for data analysis.

# AWARDS & DISTINCTIONS

#### 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).

Selected among 461 applicants to participate in the Machine Learning Summer School 2016 (Spain) (Acceptance rate < 30%).

#### **Awards**

Simons Foundation scholarship for PostDoc studies

AAAI 2014 Travel Student award

Graduate Studies Fellowship Award:

- EPFL Ph.D. fellowship, 2010.
- Alexander S. Onassis Public Benefit Foundation (2008-2009-2010).
- Special Research Fund Account, Technical University of Crete, 2009.

Undergraduate Studies Fellowship Award:

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

#### ACADEMIC EXPERIENCE

# **Teaching Assistant**

**EPFL** 

• Theory and Methods for Linear Inverse Problems (Ph.D.)

Fall '12 Fall '11

• Circuits and Systems I (BSc.)

Technical University of Crete

Information and Coding Theory (BSc.)

Spring '09

• Estimation and Detection Theory (M.Sc.)

Fall '09

• Signals and Systems (BSc.)

Fall '08, Fall '09

Student/Intern supervision (current position) - EPFL

• Hasheminezhad Seyedrouzbeh (B.Sc. at Sharif University of Technology) - worked on brain functional connectivity via EEG signals and model-based convex sparse recovery using expander matrices.

- Haddavi Amirhossein (B.Sc. at Sharif University of Technology) worked on brain functional connectivity via EEG signals.
- Rabeeh Karimi Mahabadi (M.Sc. at ETH Zurich) worked on sparse covariance estimation.
- Ender Tinkir (Delloitte Consulting) worked on topic discovery using low rank tensor decomposition.
- Gizem Tabak (M.Sc. at University of Illinois) worked on topic discovery using low rank tensor decomposition.
- Sajal Jain (Sofware Enginner, Facebook) worked on structured sparsity.
- Nirav Bhan (Ph.D. at MIT) worked on structured sparsity.
- Shayan Dashmiz (Ph.D. at Columbia Business School) worked on atomic norm minimization.

# Student/Intern supervision (current position) - UT Austin

- Vatsal Shah (Ph.D. student at WNCG group) -
- Srinadh Bhojanapalli (B.Sc. at Sharif University of Technology) worked on brain functional connectivity via EEG signals.
- Dohyung Park (Ph.D. student at WNCG group) -
- Kiyeon? (Ph.D. student at WNCG group) -

#### Administration

Lab Administrator of DISPLAY (DIgital Image and Signal Processing LaboratorY) Lab., Dept. of Electronic and Computer Engineering, Technical University of Crete, Chania (2 years experience).