# Anas Barakat

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#### PROFESSIONAL APPOINTMENT

Feb. 2022 - ETH - Foundations of Data Science (FDS) Postdoctoral Fellow ETH Zurich, FDS Institute, Optimization & Decision Intelligence Group Host: Prof. Niao He.

#### **EDUCATION**

2018 - 2021 Institut Polytechnique de Paris, Télécom Paris

Ph.D. in Applied Mathematics and Computer Science

Thesis: Contributions to non-convex stochastic optimization and reinforcement learning. Advisors: Prof. Pascal Bianchi and Prof. Walid Hachem.

2017 - 2018 Université Paris Saclay

M.Sc. in Data Science (with highest honors)

2015 - 2018 Télécom Paris

M.Sc. in Applied Mathematics and Computer Science, Engineering Degree

Machine Learning track

Top 5% ranking in one of the top french engineering schools

2013 - 2015 Lycée Stanislas, Paris

Classes préparatoires (intensive courses of Mathematics and Physics) Post-secondary studies leading to the nationwide highly competitive exam for admission to a graduate-level engineering school ("Grande Ecole")

## **PUBLICATIONS**

## Journal publications

- (J1) Anas Barakat, Pascal Bianchi, Walid Hachem, and Sholom Schechtman, "Stochastic optimization with momentum: convergence, fluctuations, and traps avoidance", *Electronic Journal of Statistics* 15 (2), 3892-3947, 2021.
- (J2) Anas Barakat and Pascal Bianchi,

"Convergence and Dynamical Behavior of the Adam Algorithm for Non-Convex Stochastic Optimization",

SIAM Journal on Optimization 31 (1), 244-274, 2021.

# Refereed conference papers

(C1) Anas Barakat, Pascal Bianchi and Julien Lehmann,

"Analysis of a Target-Based Actor-Critic Algorithm with Linear Function Approximation", International Conference on Artificial Intelligence and Statistics (AISTATS), 2022.

(C2) Anas Barakat and Pascal Bianchi,

"Convergence Rates of a Momentum Algorithm with Bounded Adaptive Step Size for Nonconvex Optimization",

Asian Conference on Machine Learning (ACML), 2020.

(C3) Anas Barakat and Pascal Bianchi,

"Convergence de l'algorithme Adam du point de vue des systèmes dynamiques", Francophone Colloquium of Signal and Image Processing (GRETSI), 2019.

# Thesis

Anas Barakat, "Contributions to non-convex stochastic optimization and reinforcement learning",

PhD dissertation, Institut Polytechnique de Paris, 2021

Advisors: Prof. Pascal Bianchi and Prof. Walid Hachem.

Referees: Prof. Vivek S. Borkar, Prof. Sébastien Gadat.

Examiners: Prof. Robert M. Gower, Prof. Niao He, Prof. Edouard Pauwels.

#### TALKS AND POSTERS

### Talks

"Stochastic optimization with momentum: convergence, fluctuations, and traps avoidance."

28 Jul 2022 Invited talk, ICCOPT 2022

Lehigh University, Bethlehem, USA

20 Dec 2021 Invited talk, 14th CMStatistics International Conference

Session: "Dynamical systems in machine learning" organized by Anna Korba.

King's College, London, United Kingdom

"Convergence and dynamical behavior of the ADAM algorithm for non-convex stochastic optimization."

15 Oct 2020 Invited Seminar, "Image, Optimization and Probabilities" research group

Bordeaux Institute of Mathematics (IMB), Bordeaux, France

21 Sep 2020 2nd Symposium on Machine Learning and Dynamical Systems

Fields Institute for Research in Mathematical Sciences, online

7 Sep 2020 Mathematical Optimization and Decision (MODE) group days

French Society of Applied and Industrial Mathematics (SMAI), online

17 Oct 2019 Mathematics of Optimization and Applications (MOA) annual days

National Institute of Applied Sciences (INSA), Rennes, France

"Convergence of the ADAM algorithm from a dynamical systems viewpoint."

12 Sep 2019 Junior Conference on Data Science and Engineering

Centrale Supéléc, Gif-sur-Yvette, France

29 Aug 2019 Francophone colloquium of Signal and Image Processing (GRETSI)

Lille University, Lille, France

#### Posters

"Convergence analysis of a momentum algorithm with adaptive step size for non-convex optimization."

14 Dec 2019 11th OPT Workshop on Optimization for Machine Learning

Exchange Hotel Vancouver, Vancouver, Canada

"Convergence of the ADAM algorithm from a dynamical systems viewpoint."

8 Oct 2019	International Workshop on Machine Learning and Artificial Intelligence Télécom Paris, Paris, France
2 Oct 2019	Machine Learning in the Real World workshop Criteo, Paris, France
5 Aug 2019	International Conference on Continuous Optimization (ICCOPT) Technical University (TU) of Berlin, Berlin, Germany

24 June 2019 Data Science Summer School (DS3)

Ecole Polytechnique, Palaiseau, France

#### PROFESSIONAL SERVICE

# Refereeing

# Journal refereeing

Journal of Machine Learning Research (JMLR), Journal of Optimization Theory and Applications (JOTA), Systems & Control Letters, Mathematics of Control, Signals, and Systems (MCSS), IEEE Transactions on Image Processing.

## Conference refereeing

International Conference on Machine Learning (ICML 2022), Conference on Learning Theory (COLT 2022), International Conference on Artificial Intelligence and Statistics (AISTATS 2022, top 10% reviewer).

# Session Organizer

ICCOPT 2022, session organizer and chair: "Policy Gradient and Actor-Critic Methods: Theoretical Analysis and New Opportunities", in the Optimization for Data Science and Machine Learning cluster.

# Workshop Organizer

RL workshop for industrial partners (Airbus Defence & Space, Engie, Idemia, Safran and Valeo) of the Data Science & Artificial Intelligence for Digitalized Industry & Services research and teaching chair.

## RESEARCH INTERNSHIP

04/2018 - 09/2018 **Télécom Paris** 

Topic: Adaptive gradient algorithms for first-order optimization

Supervisor: Prof. Pascal Bianchi

Funding: French National Research Center (CNRS)

## TEACHING EXPERIENCE

#### Télécom Paris

Tutor and teaching assistant for the courses (more than 150 hours):

Fall 2018, 2019, 2020 Optimization for Machine Learning.

Fall 2018, 2019 Probabilities (instructor for discrete Markov chains).

Statistics.

Fall 2019 Statistics: Linear Models.

Fall 2018 Machine Learning.

#### Ecole Polytechnique

Tutor for undergraduate students in Computer Science (about 20 hours):

Spring 2017 Design and Analysis of Algorithms.

Advanced Programming.

# MENTORING EXPERIENCE

03/2022 - 09/2022	Supervision of Harish Rajagopal's Master thesis (with Ilyas Fatkhullin) about min-max optimization.
04/2022 - 06/2022	Supervision of Jiduan Wu's semester project (with Siqi Zhang) about mean field reinforcement learning and policy gradient methods for linear quadratic zero-sum mean-field games.
05/2021 - 10/2021	Supervision of Julien Lehmann's Master research internship
10/2018 - 02/2019	Supervision of two Master students final research and innovation project 6-months project of Yuqing Wang and Zhengkang Shi Collaboration: XLearn startup  Topic: Development of an online job advising system learning skill titles' from users' profiles using Machine Learning methods

## AWARDS AND SCHOLARSHIPS

2022	AISTATS 2022 Top 10 $\%$ reviewer.
9 Sep 2021	Dodu Prize http://smai.emath.fr/spip.php?article624⟨=en Best communication of a young researcher at the Optimization and Decision annual days, French Society of Applied and Industrial Mathematics (SMAI) Jury: M. Akian, P. Bich, J. Bolte, J-B. Caillau, S. Gaubert, V. Leclere, P. Mertikopoulos, F. Santambrogio (president of the jury), H. Zidani
2018-2021	Mines-Télécom Institute (IMT) Ph.D scholarship Future & Disruptive innovation research program Awarded to top 5% students of Télécom Paris and other IMT schools.
2015-2018	Moroccan Government Merit Scholarship Moroccan Ministry of Higher Education, Scientific Research and Professional Training Awarded to students in top french engineering and business schools.
2013-2015	Agency for French Education Abroad (AEFE) "Excellence-Major" scholarship Awarded by the French Ministry for Europe and Foreign Affairs to top foreign (non french) students from french high schools all over the world for pursuing high-level studies in France

# **LANGUAGES**

Arabic (native), French (native), English (fluent), Spanish (working level).

# **HOBBIES**

Classical music : violonist in the "Académie de Musique de Paris" orchestra conducted by Jean-Philippe Sarcos (50 musicians and more than 100 singers), music theory diploma and violin diploma.