Avetik Karagulyan

Personal Data

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Phone | +966565941461

E-маі | auavetik@gmail.com

Website | avetx.github.io

Interests | Sampling theory, Optimization theory

WORK EXPERIENCE

Postdoc | KAUST

Optimization and Machine Learning Lab supervised by Peter Richtárik

Since Nov 2021

TEACHING ASSOCIATE | ENSAE

Teaching Associate of Probability theory, Statistics, Functional analysis,

Measure theory and Intro to ML courses

Sept 2018 - May 2021

RESEARCH INTERN | CREST

Supervised by Arnak Dalalyan

Apr - Sept 2018

MATH TRAINER | Innovative Solutions and Technologies Center

Math trainer for high-school students

June - Aug 2017

TEACHING ASSOCIATE | American University of Armenia

Teaching Associate of Probability theory and Statistics courses

Sept 2016 - May 2017

EDUCATION

Pн.D. | Applied Mathematics

Institut Polytéchnique de Paris, ENSAE, CREST

Supervised by Arnak Dalalyan

June 2021

MASTER | MVA (Mathematics, Vision, Learning)

École normale supérieure Paris-Saclay

Mention: Très bien

Sept 2018

Bachelor | Mathematics

Yerevan State University, Yerevan, Armenia

GPA: 20/20 July 2017

Publications

PREPRINT | "MARINA Meets Matrix Stepsizes: Variance Reduced Distributed Non-convex Optimization", Hanmin Li, Avetik Karagulyan and Peter Richtárik | arXiv preprint arXiv:2310.04614

PREPRINT | "Langevin Monte Carlo for Strongly Log-concave Distributions: Randomized Midpoint Revisited", Lu Yu, Avetik Karagulyan and Arnak Dalalyan | arXiv preprint arXiv:2306.08494

PREPRINT | "Det-CGD: Compressed Gradient Descent with Matrix Stepsizes for Non-Convex

"Det-CGD: Compressed Gradient Descent with Matrix Stepsizes for Non-Convex Optimization", Hanmin Li, Avetik Karagulyan and Peter Richtárik | arXiv preprint arXiv:2305.12568

Preprint | "ELF: Federated Langevin Algorithms with Primal, Dual and Bidirectional Compression", Avetik Karagulyan and Peter Richtárik | arXiv preprint arXiv:2303.04622

Conference | "Convergence of Stein Variational Gradient Descent under a Weaker Smoothness Condition", Lukang Sun, Avetik Karagulyan and Peter Richtárik | In International Conference on Artificial Intelligence and Statistics, pp. 3693-3717. PMLR, 2023.

THESIS | "Sampling with the Langevin Monte-Carlo", Avetik Karagulyan | Ph.D. thesis defended in Institut Polytéchnique de Paris

Conference | "Penalized Langevin Dynamics with Vanishing Penalty for Smooth and Log-concave targets", Avetik Karagulyan, Arnak Dalalyan | Advances in Neural Information Processing Systems 33 (2020): 17594-17604.

JOURNAL Bounding the Error of Discretized Langevin Algorithms for Non-strongly Logconcave Targets", Arnak Dalalyan, Avetik Karagulyan and Lionel Riou-Durand | The Journal of Machine Learning Research 23.1 (2022): 10720-10757.

JOURNAL "Non-Asymptotic Guarantees For Sampling by Stochastic Gradient Descent", Avetik Karagulyan, Journal of Contemporary Mathematical Analysis (Armenian Academy of Sciences) 54.2 (2019): 71-78

JOURNAL | "User-friendly Guarantees for the Langevin Monte Carlo with Inaccurate Gradient", Arnak S. Dalalyan, Avetik G. Karagulyan | Stochastic Processes and their Applications 129.12 (2019): 5278-5311.

"Existence of Positive Solutions for an Approximation of Stationary Mean-Field Games", Diogo Gomes et al. | Involve, a Journal of Mathematics Vol. 10 (2017), No. 3, 473493

Talks and Conferences

JOURNAL

Poster | International Conference on Artificial Intelligence and Statistics Valencia, Spain - April 2023

TALK | Rising Stars in AI symposium - February 2023

Invited Talk | Quantitative Methods Area Seminar | Purdue University - February 2023

Summer school in Statistical Physics and Machine Learning Poster Les Houches, France - June 2022 Conference on the Mathematics for Complex Data Poster Stockholm, Sweden - June 2022 Poster International Symposium on Non-parametric Statistics Pharos, Cyprus - June 2022 Talk Journées MAS 2020 - November 2021 Talk Ph.D. defense in ENSAE - June 2021 TALK | Virtual Meeting in Mathematical Statistics - December 2020 Poster 33-rd Neural Information Processing Systems Vancouver, Canada - December 2020 Joint Structures and Common Foundations of Statistical Physics Poster Information Geometry, and Inference for Learning (SPIGL20) Les Houches, France - July 2020 Talk Optimization for Machine Learning, Luminy, France - March 2020 Meetings in Mathematical Statistics, Luminy, France - December 2019 Talk Invited Talk Seminar at Télécom ParisTech, Paris, France - April 2019 8èmes Rencontres des Jeunes Statisticiens (RJS 2019) Talk Porquerolles, France - April 2019 Poster YES X: Understanding Deep Learning: Generalization, Approximation, and Optimization, Eindhoven, Netherlands - March 2019 Participant 3rd Summer school Mathematics and Applications Tsaghkadzor, Armenia - 2016 July Visiting Student Research Program Applied Differential Equations Participant KAUST, Saudi Arabia - 2015 Aug Participant 2nd Summer school Mathematics and Applications

Reviewing services

PARTICIPANT

Conferences | AISTATS, NeurIPS, ICML

JOURNALS | Stochastic Processes and their Applications,

Bernoulli, Annals of Applied Probability, Statistics and Computing,

Journal of Machine Learning Research, Electronic Journal of Probability.

Tsaghkadzor, Armenia - 2015 July

Tsaghkadzor, Armenia - 2014 July

1st Summer school Mathematics and Applications

Organization

Symposium | Member of the organizing committee of the third "Rising Stars in AI" symposium at KAUST AI Initiative

Symposium | Mini-symposium at SIAM OP23 on "Wasserstein gradient flows and applications", co-organized with Anna Korba and Adil Salim

Group seminars | Organized weekly group seminars during the Spring semester of 2023.

Professional Development

TEACHING | Higher Education Teaching Certificate

Harvard's Derek Bok Center for Teaching and Learning

Final grade: 97.5/100

Languages

Armenian | Native

Russian | Full professional English | Full professional French | Full professional

Awards and prizes

SILVER MEDAL | International Mathematical Competition, Bulgaria, 2017

Gold Medal | Awarded by Yerevan State University, 2017

Bronze Medal | International Mathematical Competition, Bulgaria, 2016

2ND PRIZE | Mirror of William Lowell Putnam Mathematical Competition, 2016

SILVER MEDAL | International Mathematical Competition, Bulgaria, 2017

Best Student award | Awarded by Yerevan State University, 2016

Semi-finalist | ACM-ICPC, Georgia, 2015

Semi-finalist | ACM-ICPC, Georgia, 2014 Semi-finalist | ACM-ICPC, Georgia, 2013

2ND PRIZE | Mirror of William Lowell Putnam Mathematical Competition 2013

Honourable Mention | International Mathematical Olympiad, Colombia, 2013

Honourable Mention | International Mathematical Olympiad, Argentina, 2012