Dmitry Kovalev

PERSONAL DATA

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Positions

2022-Now Postdoctoral Researcher

Université catholique de Louvain, Louvain-la-Neuve, Belgium

2022 Researcher

Laboratory of Advanced Combinatorics and Network Applications **Moscow Institute of Physics and Technology**, Dolgoprudny, Russia

2021-2022 Research Intern

Research Center for Trusted Artificial Intelligence

Ivannikov Institute for System Programming, Moscow, Russia

EDUCATION

2018-2019

2019-2022 PhD in Computer Science

King Abdullah University of Science and Technology, Thuwal, Saudi Arabia

Advisor: Peter Richtárik

Thesis: "Optimal Algorithms for Affinely Constrained, Distributed,

Decentralized, Minimax, and High-Order Optimization Problems"

Defense Committee: - External: Yurii Nesterov, Arkadi Nemirovsky

- Internal: David E. Keyes, Di Wang, Matteo Parsani

2018-2021 MS in Applied Mathematics and Physics

Moscow Institute of Physics and Technology, Dolgoprudny, Russia

Advisor: Alexander Gasnikov MS in Computer Science

King Abdullah University of Science and Technology, Thuwal, Saudi Arabia

Advisor: Peter Richtárik

2014-2018 BS in Applied Mathematics and Physics

Moscow Institute of Physics and Technology, Dolgoprudny, Russia

Advisor: Alexander Gasnikov

RESEARCH INTERESTS

Optimization

Federated and Distributed Learning

Machine Learning

SKILLS

PROGRAMMING C/C++, Python, Algorithms and Data Structures, Jax, Pytorch

PAST EXPERIENCE: Go, C#, VB.NET, SQL, Julia, DirectX, Vulkan, HTML/CSS

MATHEMATICS Calculus, Linear Algebra, Probability and Statistics, Convex Analysis

COMPUTER macOS, LaTeX, Git

LANGUAGES English (Advanced), Russian (Native)

LANGUAGES

ENGLISH Advanced Knowledge RUSSIAN Mothertongue

HONORS AND AWARDS

- CEMSE Student Research Excellence Award, King Abdullah University of Science and Technology, 2021
- 2. Best Student Paper Award at FL-ICML 2021 Workshop
- 3. **Ilya Segalovich Scientific Prize for Young Researchers 2021**, Yandex (highly selective: only 4 winners from Russia, Belarus, Kazakhstan)
- 4. **Annual PhD progress marked as Outstanding**, King Abdullah University of Science and Technology, 2019-2021
- 5. **Ilya Segalovich Scientific Prize for Young Researchers 2020**, Yandex (highly selective: only 9 winners from Russia, Belarus, Kazakhstan)
- 6. **Dean's Award**, given to top students accepted to King Abdullah University of Science and Technology, 2018
- 7. **Abramov's Fund Scholarship for Excellence in Study**, Moscow Institute of Physics and Technology, 2015-2017
- 8. **Asian Physics Olympiad (APhO) 2014, Honourable Mention**, Singapore (participated as a member of Russian national team)
- 9. Russian President's Scholarship for High School Sudents, given for prize-winning at final round of All-Russian School Olympiads, 2012-2014
- 10. **Moscow Governor's Scholarship for High School Sudents**, given for prize-winning at region and final rounds of All-Russian School Olympiads, 2012-2014
- 11. All-Russian School Physics Olympiad, Final Round Prize-Winner, Saint-Petersburg, 2014
- 12. All-Russian School Programming Olympiad, Region Round Winner, Moscow, 2014
- 13. All-Russian School Math Olympiad, Region Round Winner, Moscow, 2014
- 14. All-Russian School Physics Olympiad, Final Round Winner, Vladivostok, 2013
- 15. All-Russian School Physics Olympiad, Final Round Prize-Winner, Saransk, 2012

PUBLICATIONS

- Accelerated Variance-Reduced Methods for Saddle-Point Problems (Ekaterina Borodich, Vladislav Tominin, Yaroslav Tominin, Dmitry Kovalev, Alexander Gasnikov, Pavel Dvurechensky), EURO Journal on Computational Optimization
- Communication Acceleration of Local Gradient Methods via an Accelerated Primal-Dual Algorithm with Inexact Prox (Abdurakhmon Sadiev, Dmitry Kovalev, Peter Richtarik), NeurIPS 2022
- 3. Optimal Gradient Sliding and its Application to Distributed Optimization Under Similarity (Dmitry Kovalev, Aleksandr Beznosikov, Ekaterina Borodich, Alexander Gasnikov, Gesualdo Scutari), NeurIPS 2022
- 4. The First Optimal Acceleration of High-Order Methods in Smooth Convex Optimization (Dmitry Kovaley, Alexander Gasnikov), NeurIPS 2022
- 5. The First Optimal Algorithm for Smooth and Strongly-Convex-Strongly-Concave Minimax Optimization (Dmitry Kovalev, Alexander Gasnikov), NeurIPS 2022

- 6. **Optimal Algorithms for Decentralized Stochastic Variational Inequalities** (Dmitry Kovalev, Aleksandr Beznosikov, Abdurakhmon Sadiev, Michael Persiianov, Peter Richtarik, Alexander Gasnikov), *NeurIPS 2022*
- Accelerated Primal-Dual Gradient Method for Smooth and Convex-Concave Saddle-Point Problems with Bilinear Coupling (Dmitry Kovalev, Alexander Gasnikov, Peter Richtarik), NeurIPS 2022
- 8. Near-Optimal Decentralized Algorithms for Saddle Point Problems over Time-Varying Networks (Aleksandr Beznosikov, Alexander Rogozin, Dmitry Kovalev, Alexander Gasnikov), OPTIMA 2021
- 9. Lower Bounds and Optimal Algorithms for Smooth and Strongly Convex Decentralized Optimization Over Time-Varying Networks (Dmitry Kovalev, Elnur Gasanov, Peter Richtarik, Alexander Gasnikov), NeurIPS 2021
- 10. An Optimal Algorithm for Strongly Convex Minimization under Affine Constraints (Adil Salim, Laurent Condat, Dmitry Kovalev, Peter Richtarik), AISTATS 2022
- 11. ADOM: Accelerated Decentralized Optimization Method for Time-Varying Networks (Dmitry Kovalev, Egor Shulgin, Peter Richtarik, Alexander Rogozin, Alexander Gasnikov), *ICML* 2021
- 12. **IntSGD: Floatless Compression of Stochastic Gradients** (Konstantin Mishchenko, Bokun Wang, Dmitry Kovalev, Peter Richtarik), *ICLR 2022*
- 13. Accelerated Methods for Saddle-Point Problem (Mohammad Alkousa, Darina Dvinskikh, Alexander Gasnikov, Dmitry Kovalev, Fedor Stonyakin), Computational Mathematics and Mathematical Physics
- 14. A Linearly Convergent Algorithm for Decentralized Optimization: Sending Less Bits for Free! (Dmitry Kovalev, Anastasia Koloskova, Martin Jaggi, Peter Richtarik, Sebastian U. Stich), AISTATS 2021
- 15. **Linearly Converging Error Compensated SGD** (Eduard Gorbunov, Dmitry Kovalev, Dmitry Makarenko, Peter Richtarik), *NeurIPS 2020*
- 16. Towards Accelerated Rates for Distributed Optimization over Time-varying Networks (Alexander Rogozin, Vladislav Lukoshkin, Alexander Gasnikov, Dmitry Kovalev, Egor Shulgin), OPTIMA 2021
- 17. Optimal and Practical Algorithms for Smooth and Strongly Convex Decentralized Optimization (Dmitry Kovalev, Adil Salim, Peter Richtarik), NeurIPS 2020
- 18. From Local SGD to Local Fixed Point Methods for Federated Learning (Grigory Malinovsky, Dmitry Kovalev, Elnur Gasanov, Laurent Condat, Peter Richtarik), ICML 2020
- 19. Acceleration for Compressed Gradient Descent in Distributed and Federated Optimization (Zhize Li, Dmitry Kovalev, Xun Qian, Peter Richtarik), ICML 2020
- 20. Variance Reduced Coordinate Descent with Acceleration: New Method With a Surprising Application to Finite-Sum Problems (Filip Hanzely, Dmitry Kovalev, Peter Richtarik), ICML 2020
- 21. Stochastic Newton and Cubic Newton Methods with Simple Local Linear-Quadratic Rates (Dmitry Kovalev, Konstantin Mishchenko, Peter Richtarik), NeurIPS 2019 Workshop
- 22. Stochastic Proximal Langevin Algorithm: Potential Splitting and Nonasymptotic Rates (Adil Salim, Dmitry Kovalev, Peter Richtarik), NeurIPS 2019
- 23. **Revisiting Stochastic Extragradient** (Konstantin Mishchenko, Dmitry Kovalev, Egor Shulgin, Peter Richtarik, Yura Malitsky), *AISTATS 2020*

- 24. **RSN: Randomized Subspace Newton** (Robert M. Gower, Dmitry Kovalev, Felix Lieder, Peter Richtarik), *NeurIPS* 2019
- 25. Stochastic Distributed Learning with Gradient Quantization and Double Variance Reduction (Samuel Horvath, Dmitry Kovalev, Konstantin Mishchenko, Peter Richtarik, Sebastian U. Stich), Optimization Methods and Software
- 26. Don't Jump Through Hoops and Remove Those Loops: SVRG and Katyusha are Better Without the Outer Loop (Dmitry Kovaley, Samuel Horvath, Peter Richtarik), ALT 2020
- 27. A hypothesis about the rate of global convergence for optimal methods (Newton's type) in smooth convex optimization (Alexander Gasnikov, Dmitry Kovalev), Computer Research and Modeling
- 28. Stochastic Spectral and Conjugate Descent Methods (Dmitry Kovalev, Eduard Gorbunov, Elnur Gasanov, Peter Richtarik), NeurIPS 2018

Preprints

- 1. **Decentralized Optimization over Time-varying Graphs: a Survey** (Alexander Rogozin, Alexander Gasnikov, Aleksander Beznosikov, Dmitry Kovalev), *arXiv preprint* (October 2022)
- 2. Smooth Monotone Stochastic Variational Inequalities and Saddle Point Problems Survey (Aleksandr Beznosikov, Boris Polyak, Eduard Gorbunov, Dmitry Kovalev, Alexander Gasnikov), arXiv preprint (August 2022)
- 3. **On Scaled Methods for Saddle Point Problems** (Aleksandr Beznosikov, Aibek Alanov, Dmitry Kovalev, Martin Takac, Alexander Gasnikov), *arXiv preprint (June 2022)*
- 4. Decentralized Saddle-Point Problems with Different Constants of Strong Convexity and Strong Concavity (Dmitriy Metelev, Alexander Rogozin, Alexander Gasnikov, Dmitry Kovalev), arXiv preprint (May 2022)
- 5. Decentralized Computation of Wasserstein Barycenter over Time-Varying Networks (Olga Yufereva, Michael Persiianov, Pavel Dvurechensky, Alexander Gasnikov, Dmitry Kovalev), arXiv preprint (May 2022)
- 6. **Decentralized Distributed Optimization for Saddle Point Problems** (Alexander Rogozin, Alexander Beznosikov, Darina Dvinskikh, Dmitry Kovalev, Pavel Dvurechensky, Alexander Gasnikov), *arXiv preprint (February 2021)*
- 7. Fast Linear Convergence of Randomized BFGS (Dmitry Kovalev, Robert M. Gower, Peter Richtarik, Alexander Rogozin), arXiv preprint (February 2020)
- 8. Distributed Fixed Point Methods with Compressed Iterates (Selim Chraibi, Ahmed Khaled, Dmitry Kovalev, Peter Richtarik, Adil Salim, Martin Takac), arXiv preprint (December 2019)
- 9. Accelerated methods for composite non-bilinear saddle point problem (Mohammad Alkousa, Darina Dvinskikh, Fedor Stonyakin, Alexander Gasnikov, Dmitry Kovalev), arXiv preprint (December 2019)

CONFERENCE POSTERS AND TALKS

- Talk: Lower Bounds and Optimal Algorithms for Smooth and Strongly Convex Decentralized Optimization Over Time-Varying Networks, Rising Stars in Al Symposium 2022, King Abdullah University of Science and Technology, Thuwal, Saudi Arabia (March 2022)
- 2. Talk/Poster: Lower Bounds and Optimal Algorithms for Smooth and Strongly Convex Decentralized Optimization Over Time-Varying Networks, NeurIPS 2021, Online (December 2021)

- 3. Talk/Poster: Lower Bounds and Optimal Algorithms for Smooth and Strongly Convex Decentralized Optimization Over Time-Varying Networks, International Workshop on Federated Learning for User Privacy and Data Confidentiality in Conjunction with ICML 2021, Online (July 2021)
- 4. Talk/Poster: ADOM: Accelerated Decentralized Optimization Method for Time-Varying Networks, *ICML* 2021, Online (July 2021)
- 5. Poster: ADOM: Accelerated Decentralized Optimization Method for Time-Varying Networks, Conference «Optimization Without Borders», Sirius University, Sochi, Russia (July 2021)
- 6. Talk/Poster: A Linearly Convergent Algorithm for Decentralized Optimization: Sending Less Bits for Free!, AISTATS 2021, Online (April 2021)
- 7. **Poster: Linearly Converging Error Compensated SGD**, *NeurIPS 2020*, Online (December 2020)
- 8. Talk/Poster: Optimal and Practical Algorithms for Smooth and Strongly Convex Decentralized Optimization, NeurIPS 2020, Online (December 2020)
- 9. Talk: Variance Reduced Coordinate Descent with Acceleration: New Method With a Surprising Application to Finite-Sum Problems, ICML 2020, Online (July 2020)
- 10. **Poster: RSN: Randomized Subspace Newton**, *NeurIPS 2019*, Vancouver, Canada (December 2019)
- 11. Poster: Stochastic Proximal Langevin Algorithm: Potential Splitting and Nonasymptotic Rates, *NeurIPS 2019*, Vancouver, Canada (December 2019)
- 12. Talk: Revisiting Stochastic Extragradient Method, International Conference on Continuous Optimization 2019, Technical University, Berlin, Germany (August 2019)
- 13. Poster: Stochastic Distributed Learning with Gradient Quantization and Variance Reduction, Data Science Summer School 2019, Ecole Polytechnique, Paris, France (June 2019)
- 14. Poster: Stochastic Distributed Learning with Gradient Quantization and Variance Reduction, *Traditional School (Control, Information and Optimization)*, Higher School of Economics Study Center, Voronovo, Russia (June 2019)
- 15. **Talk: Stochastic Spectral Descent Methods**, *Weekly Seminar «Automatic control and Optimization Theory»*, Institute for Control Problems, Moscow, Russia (March 2019)
- 16. Talk: Stochastic Distributed Learning with Gradient Quantization and Variance Reduction, Seminar «Modern Optimization Methods», Moscow Institute of Physics and Technology, Moscow, Russia (March 2019)
- 17. **Poster: Stochastic Spectral Descent Methods**, *NeurIPS 2018*, Montreal, Canada (December 2018)
- 18. **Poster: Stochastic Spectral Descent Methods**, *Optimization and Big Data Workshop*, King Abdullah University of Science and Technology, Thuwal, Saudi Arabia (June 2018)
- 19. **Poster: Stochastic Spectral Descent Methods**, *Traditional School (Control, Information and Optimization)*, Higher School of Economics Study Center, Voronovo, Russia (February 2018)

TEACHING EXPERIENCE

 Mentor for a Research Project with MIPT student Ekaterina Borodich (online, led to NeurIPS 2022 paper "Optimal Gradient Sliding and its Application to Distributed Optimization Under Similarity"), Moscow Institute of Physics and Technology, Moscow, Russia (March 2022)

- 2. Mentor for a Research Project with KAUST Student Abdurakhmon Sadiev (led to NeurIPS 2022 paper "Communication Acceleration of Local Gradient Methods via an Accelerated Primal-Dual Algorithm with Inexact Prox"), King Abdullah University of Science and Technology, Thuwal, Saudi Arabia (March 2022)
- 3. Project Mentor at «Modern Information, Optimization and Control Methods» Student Educational Program, Sirius University, Sochi, Russia (July-August 2021)
- 4. Mentor for a Research Project with Student Grigory Malinovsky (done during his internship at KAUST, led to ICML 2020 paper "From Local SGD to Local Fixed Point Methods for Federated Learning"), King Abdullah University of Science and Technology, Thuwal, Saudi Arabia (January 2020)

Last Updated on November 01, 2022