# **Dmitry Kovalev**

## PERSONAL DATA

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#### **Positions**

2023-Now Senior Researcher

Yandex Research, Moscow, Russia

2021-2023 Research Intern

Research Center for Trusted Artificial Intelligence

Ivannikov Institute for System Programming, Moscow, Russia

2022-2023 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

#### **EDUCATION**

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

2018-2019 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, Deep Learning

# SKILLS

PROGRAMMING C/C++, Python, Algorithms and Data Structures (Codeforces master), 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)

## 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**

- 1. Decentralized convex optimization on time-varying networks with application to Wasserstein barycenters (Olga Yufereva, Michael Persiianov, Pavel Dvurechensky, Alexander Gasnikov, Dmitry Kovalev). *Computational Management Science*, 2024.
- 2. Decentralized saddle-point problems with different constants of strong convexity and strong concavity (Dmitry Metelev, Alexander Rogozin, Alexander Gasnikov, Dmitry Kovalev). Computational Management Science, 2024.
- 3. **Decentralized saddle point problems via non-Euclidean mirror prox** (Alexander Rogozin, Aleksandr Beznosikov, Darina Dvinskikh, Dmitry Kovalev, Pavel Dvurechensky, Alexander Gasnikov). *Optimization Methods and Software*, 2024.
- 4. Non-smooth setting of stochastic decentralized convex optimization problem over time-varying graphs (Aleksandr Lobanov, Andrew Veprikov, Georgiy Konin, Aleksandr Beznosikov, Alexander Gasnikov, Dmitry Kovalev). *Computational Management Science*, 2023.
- 5. **Decentralized Convex Optimization over Time-Varying Graphs** (Alexander Rogozin, Alexander Gasnikov, Aleksander Beznosikov, Dmitry Kovalev). *Encyclopedia of Optimization*, 2023.

- 6. Smooth monotone stochastic variational inequalities and saddle point problems: A survey (Aleksandr Beznosikov, Boris Polyak, Eduard Gorbunov, Dmitry Kovalev, Alexander Gasnikov). European Mathematical Society Magazine, 2023.
- 7. Is consensus acceleration possible in decentralized optimization over slowly time-varying networks? (Dmitry Metelev, Alexander Rogozin, Dmitry Kovalev, Alexander Gasnikov). *International Conference on Machine Learning*, 2023.
- 8. Stochastic distributed learning with gradient quantization and double-variance reduction (Samuel Horvath, Dmitry Kovalev, Konstantin Mishchenko, Peter Richtarik, Sebastian Stich). Optimization Methods and Software, 2023.
- 9. Accelerated primal-dual gradient method for smooth and convex-concave saddle-point problems with bilinear coupling (Dmitry Kovalev, Alexander Gasnikov, Peter Richtarik). Advances in Neural Information Processing Systems, 2022.
- 10. Communication acceleration of local gradient methods via an accelerated primaldual algorithm with an inexact prox (Abdurakhmon Sadiev, Dmitry Kovalev, Peter Richtarik). Advances in Neural Information Processing Systems, 2022.
- 11. **Optimal algorithms for decentralized stochastic variational inequalities** (Dmitry Kovalev, Aleksandr Beznosikov, Abdurakhmon Sadiev, Michael Persiianov, Peter Richtarik, Alexander Gasnikov). *Advances in Neural Information Processing Systems*, 2022.
- 12. **Optimal gradient sliding and its application to optimal distributed optimization under similarity** (Dmitry Kovalev, Aleksandr Beznosikov, Ekaterina Borodich, Alexander Gasnikov, Gesualdo Scutari). *Advances in Neural Information Processing Systems*, 2022.
- 13. The first optimal acceleration of high-order methods in smooth convex optimization (Dmitry Kovalev, Alexander Gasnikov). Advances in Neural Information Processing Systems, 2022.
- 14. The first optimal algorithm for smooth and strongly-convex-strongly-concave minimax optimization (Dmitry Kovalev, Alexander Gasnikov). *Advances in Neural Information Processing Systems*, 2022.
- 15. **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*, 2022.
- 16. **An optimal algorithm for strongly convex minimization under affine constraints** (Adil Salim, Laurent Condat, Dmitry Kovalev, Peter Richtarik). *International Conference on Artificial Intelligence and Statistics*, 2022.
- 17. **IntSGD: Adaptive floatless compression of stochastic gradients** (Konstantin Mishchenko, Bokun Wang, Dmitry Kovalev, Peter Richtarik). *International Conference on Learning Representations*, 2022.
- 18. Lower bounds and optimal algorithms for smooth and strongly convex decentralized optimization over time-varying networks (Dmitry Kovalev, Elnur Gasanov, Alexander Gasnikov, Peter Richtarik). Advances in Neural Information Processing Systems, 2021.
- 19. A linearly convergent algorithm for decentralized optimization: Sending less bits for free! (Dmitry Kovalev, Anastasia Koloskova, Martin Jaggi, Peter Richtarik, Sebastian Stich). International Conference on Artificial Intelligence and Statistics, 2021.
- 20. ADOM: accelerated decentralized optimization method for time-varying networks (Dmitry Kovalev, Egor Shulgin, Peter Richtarik, Alexander V Rogozin, Alexander Gasnikov). *International Conference on Machine Learning*, 2021.
- 21. Near-optimal decentralized algorithms for saddle point problems over time-varying networks (Aleksandr Beznosikov, Alexander Rogozin, Dmitry Kovalev, Alexander Gas-

- nikov). Optimization and Applications: 12th International Conference, OPTIMA 2021, Petrovac, Montenegro, September 27–October 1, 2021, Proceedings 12, 2021.
- 22. Towards accelerated rates for distributed optimization over time-varying networks (Alexander Rogozin, Vladislav Lukoshkin, Alexander Gasnikov, Dmitry Kovalev, Egor Shulgin). Optimization and Applications: 12th International Conference, OPTIMA 2021, Petrovac, Montenegro, September 27–October 1, 2021, Proceedings 12, 2021.
- 23. **Linearly converging error compensated SGD** (Eduard Gorbunov, Dmitry Kovalev, Dmitry Makarenko, Peter Richtarik). *Advances in Neural Information Processing Systems*, 2020.
- 24. Optimal and practical algorithms for smooth and strongly convex decentralized optimization (Dmitry Kovalev, Adil Salim, Peter Richtarik). *Advances in Neural Information Processing Systems*, 2020.
- 25. Don't jump through hoops and remove those loops: SVRG and Katyusha are better without the outer loop (Dmitry Kovalev, Samuel Horvath, Peter Richtarik). *Algorithmic Learning Theory*, 2020.
- 26. Accelerated methods for saddle-point problem (Mohammad S Alkousa, Alexander Vladimirovich Gasnikov, Darina Mikhailovna Dvinskikh, Dmitry A Kovalev, Fedor Sergeevich Stonyakin). Computational Mathematics and Mathematical Physics, 2020.
- 27. **Revisiting stochastic extragradient** (Konstantin Mishchenko, Dmitry Kovalev, Egor Shulgin, Peter Richtarik, Yura Malitsky). *International Conference on Artificial Intelligence and Statistics*, 2020.
- 28. Acceleration for compressed gradient descent in distributed and federated optimization (Zhize Li, Dmitry Kovalev, Xun Qian, Peter Richtarik). *International Conference on Machine Learning*, 2020.
- 29. From local SGD to local fixed-point methods for federated learning (Grigory Malinovskiy, Dmitry Kovalev, Elnur Gasanov, Laurent Condat, Peter Richtarik). *International Conference on Machine Learning*, 2020.
- 30. Variance reduced coordinate descent with acceleration: New method with a surprising application to finite-sum problems (Filip Hanzely, Dmitry Kovalev, Peter Richtarik). International Conference on Machine Learning, 2020.
- 31. **RSN: randomized subspace Newton** (Robert Gower, Dmitry Kovalev, Felix Lieder, Peter Richtarik). *Advances in Neural Information Processing Systems*, 2019.
- 32. Stochastic proximal langevin algorithm: Potential splitting and nonasymptotic rates (Adil Salim, Dmitry Kovalev, Peter Richtarik). *Advances in Neural Information Processing Systems*, 2019.
- 33. **Stochastic spectral and conjugate descent methods** (Dmitry Kovalev, Peter Richtarik, Eduard Gorbunov, Elnur Gasanov). *Advances in Neural Information Processing Systems*, 2018.
- 34. 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*, 2018.

# Preprints

- 1. On Linear Convergence in Smooth Convex-Concave Bilinearly-Coupled Saddle-Point Optimization: Lower Bounds and Optimal Algorithms (Dmitry Kovalev, Ekaterina Borodich). arXiv preprint arXiv:2411.14601, 2024.
- 2. **Decentralized Optimization with Coupled Constraints** (Demyan Yarmoshik, Alexander Rogozin, Nikita Kiselev, Daniil Dorin, Alexander Gasnikov, Dmitry Kovalev). *arXiv* preprint *arXiv*:2407.02020, 2024.

- 3. Lower Bounds and Optimal Algorithms for Non-Smooth Convex Decentralized Optimization over Time-Varying Networks (Dmitry Kovalev, Ekaterina Borodich, Alexander Gasnikov, Dmitrii Feoktistov). *arXiv preprint arXiv:2405.18031*, 2024.
- 4. **Decentralized finite-sum optimization over time-varying networks** (Dmitry Metelev, Savelii Chezhegov, Alexander Rogozin, Aleksandr Beznosikov, Alexander Sholokhov, Alexander Gasnikov, Dmitry Kovalev). *arXiv preprint arXiv:2402.02490*, 2024.
- Optimal algorithm with complexity separation for strongly convex-strongly concave composite saddle point problems (Ekaterina Borodich, Georgiy Kormakov, Dmitry Kovalev, Aleksandr Beznosikov, Alexander Gasnikov). arXiv preprint arXiv:2307.12946, 2023.
- 6. **An optimal algorithm for strongly convex min-min optimization** (Alexander Gasnikov, Dmitry Kovalev, Grigory Malinovsky). *arXiv preprint arXiv:2212.14439*, 2022.
- 7. **On scaled methods for saddle point problems** (Aleksandr Beznosikov, Aibek Alanov, Dmitry Kovalev, Martin Takac, Alexander Gasnikov). *arXiv preprint arXiv:2206.08303*, 2022.
- 8. **Decentralized distributed optimization for saddle point problems** (Alexander Rogozin, Aleksandr Beznosikov, Darina Dvinskikh, Dmitry Kovalev, Pavel Dvurechensky, Alexander Gasnikov). *arXiv preprint arXiv:2102.07758*, 2021.
- 9. **Fast linear convergence of randomized BFGS** (Dmitry Kovalev, Robert M Gower, Peter Richtarik, Alexander Rogozin). *arXiv preprint arXiv:2002.11337*, 2020.
- 10. **Distributed fixed point methods with compressed iterates** (Selim Chraibi, Ahmed Khaled, Dmitry Kovalev, Peter Richtarik, Adil Salim, Martin Takac). *arXiv preprint arXiv:1912.09925*, 2019.
- 11. Stochastic Newton and cubic Newton methods with simple local linear-quadratic rates (Dmitry Kovalev, Konstantin Mishchenko, Peter Richtarik). *arXiv preprint arXiv:1912.01597*, 2019.

# **CONFERENCE POSTERS AND TALKS**

- 1. Talk: Lower Bounds and Optimal Algorithms for Smooth and Strongly Convex Decentralized Optimization Over Time-Varying Networks, *Rising Stars in AI 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, NeurlPS 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)
- 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)
- 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)