Nikita Doikov

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Residence: Switzerland, Lausanne

RESEARCH INTERESTS

Optimization (numerical methods, convex optimization, second-order methods, tensor methods, global worst-case bounds, complexity, stochastic methods), Computational Mathematics, Algorithms, Machine Learning (theory and practice)

EDUCATION

	PhD, UCLouvain, Belgium Thesis: "New second-order and tensor methods in Convex Optimization" Supervisor: Yurii Nesterov	2021	
	MSc, Higher School of Economics, Russia, GPA – 9.3/10.0 Program: Mathematical Methods of Optimization and Stochastics	2017	
	BSc, Lomonosov Moscow State University, Russia, GPA – 4.9/5.0 Faculty of Computational Mathematics and Cybernetics	2015	
EMPLOYMENT			
	Postdoctoral Researcher at EPFL , Switzerland, Machine Learning and Optimization Laboratory	2022-now	
	Doctoral and Postdoctoral Researcher at $\mathbf{UCLouvain},$ Belgium, ICTEAM / CORE	2019 - 2022	
	Software Engineering Intern at Google , Zürich, Switzerland Monitoring for notifications in Google Maps	Aug – Nov 2018	
	Software Engineering Intern at Google , Zürich, Switzerland YouTube Matching System	Jul – Sep 2016	
	Software Engineer at Yandex , Moscow, Russia Large-scale algorithms in the Maps Routing team	2015 - 2016	
TEACHING			
	Optimization models and methods II at UCLouvain Teacher assistant. Lecturers: François Glineur and Geovani Grapiglia	2021	
	Bayesian Methods in Machine Learning at HSE Teacher assistant. Lecturer: Dmitry Vetrov	2017, 2018, 2019	
	Optimization Methods at Faculty of Computer Science, HSE Seminars and practical sessions. Lecturer: Dmitry Kroporov	2017, 2018	

TECHNICAL SKILLS

Advanced: Algorithms and Data Structures, Numerical Optimization Methods, Machine Learning **Technologies:** C++, Python, Matlab, R, SQL, Intel Assembler, UNIX OS architecture, MapReduce, Flume, TensorFlow, PyTorch, LATEX, Git, SVN

2017

Large-scale Optimization and Applications at Skoltech

Seminars and practical sessions. Lecturers: Elena Gryazina and Yury Maximov

PUBLICATIONS

Journals

Cunan Universal December of Newton Method	2022		
Super-Universal Regularized Newton Method, N. Doikov, K. Mishchenko, and Yu. Nesterov, to appear in SIOPT	2023		
Gradient Regularization of Newton Method with Bregman Distances, N. Doikov and Yu. Nesterov, Mathematical Programming Journal	2023		
High-Order Optimization Methods for Fully Composite Problems, N. Doikov and Yu. Nesterov, SIAM Journal on Optimization	2022		
Affine-invariant contracting-point methods for Convex Optimization, N. Doikov and Yu. Nesterov, Mathematical Programming Journal	2022		
Local Convergence of Tensor Methods, N. Doikov and Yu. Nesterov, Mathematical Programming Journal	2021		
Minimizing Uniformly Convex Functions by Cubic Regularization of Newton Method, N. Doikov and Yu. Nesterov, Journal of Optimization Theory and Applications	2021		
Contracting Proximal Methods for Smooth Convex Optimization, N. Doikov and Yu. Nesterov, SIAM Journal on Optimization	2020		
Refereed conference papers			
Linearization Algorithms for Fully Composite Optimization, M.L. Vladarean, N. Doikov, M. Jaggi, and N. Flammarion, COLT	2023		
Polynomial Preconditioning for Gradient Methods, N. Doikov, A. Rodomanov, ICML	2023		
Second-order optimization with lazy Hessians, N. Doikov, E.M. Chayti, and M. Jaggi, ICML	2023		
Convex optimization based on global lower second-order models, N. Doikov and Yu. Nesterov, NeurIPS	2020		
Stochastic Subspace Cubic Newton Method, F. Hanzely, N. Doikov, P. Richtárik, and Yu. Nesterov, ICML	2020		
Inexact Tensor Methods with Dynamic Accuracies, N. Doikov and Yu. Nesterov, ICML	2020		
Randomized Block Cubic Newton Method, N. Doikov and P. Richtárik, ICML	2018		
Preprints			
First and zeroth-order implementations of the regularized Newton method with lazy approximated Hessians, N. Doikov and G. N. Grapiglia arXiv:2309.02412			
Minimizing Quasi-Self-Concordant Functions by Gradient Regularization of Newton Method, N. Doikov arXiv:2308.14742	2023		
Lower Complexity Bounds for Minimizing Regularized Functions, N. Doikov arXiv:2202.04545	2022		

ACADEMIC SERVICE

Conference reviews: ICML 2019, 2020, 2021, 2023, NeurIPS 2019, 2020, 2021, 2022

Journal reviews: SIAM Journal on Optimization, Journal of Optimization Theory and Applications, Journal of Global Optimization, IMA Journal of Numerical Analysis, Computational Optimization and Applications, Optimization Methods and Software, IEEE Transactions on Information Theory

CONFERENCES AND SCHOOLS

- 20th Workshop on Advances in Continuous Optimization (EUROPT), Budapest, 2023*
- o International Conference on Machine Learning (ICML), Hawaii, 2023*
- SIAM Conference on Optimization (OP23), Seattle, 2023*
- Workshop on Advances in Continuous Optimization (EUROPT), Lisbon, 2022*
- French-German-Portuguese conference on Optimization (FGP), Porto, 2022*
- Workshop on Advances in Continuous Optimization (EUROPT), online, 2021*
- Symposium on Numerical Analysis and Optimization, UFPR, online, 2021*
- Conference on Neural Information Processing Systems (NeurIPS), online, 2020*
- International Conference on Machine Learning (ICML), online, 2020*
- French-German-Swiss conference on Optimization (FGS), Nice, 2019*
- $\circ~$ International Conference on Continuous Optimization (ICCOPT), Berlin, 2019*
- Workshop on Advances in Continuous Optimization (EUROPT), Glasgow, 2019*
- Summer School on Optimization, Big Data and Applications in Veroli, 2019*
- Traditional School Control, Information and Optimization in Moscow, 2018* 2019
- o International Conference on Machine Learning (ICML), Stockholm, 2018*
- o Recent Advances in Algorithms in St. Petersburg, 2017
- Deep Hack Artificial Intelligence competition and lecture series at MIPT, 2016
- $\circ~$ Participant of the MIPT fall programming training, 2014
- Winter and Summer Programming Training Camps in Petrozavodsk, 2012 2014
- Winter Programming School on Advanced Algorithms in Kharkiv, 2012

ACHIEVEMENTS AND AWARDS

2023	ICML Oral Presentation
2020	ICML Top Reviewer NeurIPS Oral Presentation
2019	Best Paper Presentation Award at OBA School NeurIPS Top Reviewers Award
2018	Best Talk Award at Control, Information and Optimization School ICML travel award
2015 - 2016	Participant of Challenge24 Finals – International 24-hour Programming Contest
2015	Top-200 in Facebook Hacker Cup Moscow festival of sport programming – First degree diploma
2012 - 2015	University Advanced Scholarship
2014	Moscow festival of sport programming – Second degree diploma All Siberian open programming contest – Second degree diploma Participant of ACM ICPC NEERC – Third degree diploma
2013	Top-600 in Russian Code Cup
2011	Prizewinner of ROI (Russian National Olympiad in Informatics among high school students) – 26th place Gold medal for extraordinary successes in study

LANGUAGES

Russian: native

English: professional working proficiency

2010 Prizewinner of ROI – 90th place

French: basic

^{*}The talk was given.