Nikita Doikov

Email: nikita.doikov@epfl.ch
Homepage: doikov.com
Residence: Switzerland, Lausanne

RESEARCH INTERESTS

Optimization (numerical methods, convex optimization, second-order methods, tensor methods, global complexity bounds, stochastic methods), Algorithms, Machine Learning

EDUCATION

PhD, UCLouvain, Belgium   2021
Thesis: "New second-order and tensor methods in Convex Optimization"
Supervisor: Yurii Nesterov

MSc, Skoltech and Higher School of Economics, Russia, GPA – 9.3/10.0   2017
Program: Mathematical Methods of Optimization and Stochastics
Thesis: "Regularized Newton method for optimizing strongly convex functions"
Supervisors: Yury Maximov and Yurii Nesterov

BSc, Lomonosov Moscow State University, Russia, GPA – 4.9/5.0   2015
Faculty of Computational Mathematics and Cybernetics
Thesis: "Adaptive regularization of probabilistic topic models"
Supervisor: Konstantin Vorontsov

EMPLOYMENT

Postdoctoral Researcher at **EPFL**, Switzerland,   2022 – *now*
MLO Laboratory

Doctoral and Postdoctoral Researcher at **UCLouvain**, Belgium,   2019 – 2022
ICTEAM / CORE

Software Engineering Intern at **Google**, Zürich, Switzerland   Aug – Nov 2018
Monitoring for notifications in Google Maps

Software Engineering Intern at **Google**, Zürich, Switzerland   Jul – Sep 2016
YouTube Matching System

Software Engineer at **Yandex**, Moscow, Russia   2015 – 2016
Large-scale algorithms in the Maps Routing team

TEACHING EXPERIENCE

Optimization models and methods II at UCLouvain   2021
Teacher assistant. Lecturers: François Glineur and Geovani Grapiglia

Bayesian Methods in Machine Learning at HSE   2017, 2018, 2019
Teacher assistant. Lecturer: Dmitry Vetrov

Optimization Methods at Faculty of Computer Science, HSE   2017, 2018
Seminars and practical sessions. Lecturer: Dmitry Kroporov

Large-scale Optimization and Applications at Skoltech   2017
Seminars and practical sessions. Lecturers: Elena Gryazina and Yury Maximov

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, LaTeX, Git, SVN

PUBLICATIONS

Journals

High-Order Optimization Methods for Fully Composite Problems,   2022
N. Doikov and Yu. Nesterov, SIAM Journal on Optimization

Affine-invariant contracting-point methods for Convex Optimization,   2022
N. Doikov and Yu. Nesterov, Mathematical Programming Journal

Local Convergence of Tensor Methods,   2021
N. Doikov and Yu. Nesterov, Mathematical Programming Journal

Minimizing Uniformly Convex Functions by Cubic Regularization of Newton Method,   2021
N. Doikov and Yu. Nesterov, Journal of Optimization Theory and Applications

Contracting Proximal Methods for Smooth Convex Optimization,   2020
N. Doikov and Yu. Nesterov, SIAM Journal on Optimization

Refereed conference papers

Convex optimization based on global lower second-order models,   2020
N. Doikov and Yu. Nesterov, Advances in Neural Information Processing Systems
(NeurIPS)

Stochastic Subspace Cubic Newton Method,   2020
F. Hanzely, N. Doikov, P. Richtárik and Yu. Nesterov, Proceedings of the 37th
International Conference on Machine Learning (ICML)

Inexact Tensor Methods with Dynamic Accuracies,   2020
N. Doikov and Yu. Nesterov, Proceedings of the 37th International Conference on
Machine Learning (ICML)

Randomized Block Cubic Newton Method,   2018
N. Doikov and P. Richtárik, Proceedings of the 35th International Conference on
Machine Learning (ICML)

Preprints

Polynomial Preconditioning for Gradient Methods,   2023
N. Doikov, A. Rodomanov, arXiv:2301.13194

Second-order optimization with lazy Hessians,   2022
N. Doikov, E.M. Chayti, M. Jaggi, arXiv:2212.00781

Super-Universal Regularized Newton Method,   2022
N. Doikov, K. Mishchenko, Yu. Nesterov, arXiv:2208.05888

Lower Complexity Bounds for Minimizing Regularized Functions,   2022
N. Doikov arXiv:2202.04545

Gradient Regularization of Newton Method with Bregman Distances,   2021
N. Doikov and Yu. Nesterov, arXiv:2112.02952

ACADEMIC SERVICE

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

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

CONFERENCES AND SCHOOLS

- 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*
- 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
- International Conference on Machine Learning (ICML), Stockholm, 2018*
- Recent Advances in Algorithms in St. Petersburg, 2017
- Deep Hack Artificial Intelligence competition and lecture series at MIPT, 2016
- 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

*The talk was given.

ACHIEVEMENTS AND AWARDS

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 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
2010	Prizewinner of ROI – 90th place

LANGUAGES

Russian: native
English: professional working proficiency
French: basic