## 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 worst-case bounds, complexity, stochastic methods), Computer Science, Computational Mathematics, Algorithms, Statistics, 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 Faculty of Computer Science Program: Mathematical Methods of Optimization and Stochastics	2017
<b>BSc,</b> Lomonosov Moscow State University, Russia, GPA – 4.9/5.0 Faculty of Computational Mathematics and Cybernetics Program: Applied Mathematics and Computer Science	2015

## **EMPLOYMENT**

09.2022 - 08.2024
09.2021 - 08.2022
08.2018 - 11.2018
10.2016 - 09.2017
07.2016 - 09.2016
11.2015 - 07.2016

#### **TEACHING**

Optimization models and methods II at UCLouvain	2021
Bayesian Methods in Machine Learning at HSE	2017,2018,2019
Optimization Methods at Faculty of Computer Science, HSE	2017, 2018
Large-scale Optimization and Applications at Skoltech	2017
Direct supervision of MSc student projects and theses (MIPT, HSE, and EPFL)	

## 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, JAX, LATEX, Git, SVN

Languages: Russian (native), English (professional working proficiency), French (basic)

# **PUBLICATIONS**

# Journals

Super-Universal Regularized Newton Method, N. Doikov, K. Mishchenko, and Yu. Nesterov, SIAM Journal on Optimization	2024
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	
Spectral Preconditioning for Gradient Methods on Graded Non-convex Functions, N. Doikov, S.U. Stich, and M. Jaggi, arXiv:2402.04843	2024
First and zeroth-order implementations of the regularized Newton method with lazy approximated Hessians, N. Doikov and G. N. Grapiglia arXiv:2309.02412	2023
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, 2022, 2023, 2024; 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

### INVITED TALKS, 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\*
- o 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\*
- o 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
- o Deep Hack Artificial Intelligence competition and lecture series at MIPT, 2016
- o 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

2010

2023	ICML Oral Presentation
2020	ICML Top Reviewer NeurIPS Oral Presentation
	Neurit 5 Oral i resentation
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
2010	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

Prizewinner of ROI – 90th place

<sup>\*</sup>The talk was given.