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NICOLÒ CESA-BIANCHI PROFESSOR OF COMPUTER SCIENCE

Dipartimento di Informatica Università degli Studi di Milano via Comelico 39 20135 Milano, Italy

RESEARCH

- Design and analysis of machine learning algorithms, especially in the online learning model.
- Algorithms for multiarmed bandit problems, with applications to personalized recommendations and online auctions.
- Graph analytics, with applications to social networks and bioinformatics.

Papers

Perdition, burning, and flames (a hell of a book)

I am a recipient of the 2017 Criteo Faculty Research Award

I am member of the EUROPEAN NETWORK FOR GAME THEORY

PROFESSIONAL ACTIVITIES

Associate editor: Information and Inference COLT 2018 PC member AISTATS 2018 Area chair WWW 2018 PC member Web Search and Mining track NIPS 2018 Co-chair Phone: +39-02-503-16280 (fax: -16253) Email: nicolo.<last-name>@unimi.it

EVENTS

Workshop on Multi-Armed Bandits and Learning Algorithms. May 24-25, 2018. Rotterdam, The Netherlands

Paris Symposium on Games. June 11-15, 2018. Paris, France

The 29th International Conference on Game Theory. July 16-20, 2018. Ney York, USA

GAMENET Conference. September 17-21, 2018. Kraków, Poland

TEACHING

Metodi statistici per l'apprendimento (2009-, magistrale Informatica) Complementi di Algoritmi e Strutture Dati (2016-, triennale Informatica) Machine learning with experts and bandits (2017, Dottorato in Informatica) Teoria dell'Informazione e della Trasmissione

NICOLÒ CESA-BIANCHI - SELECTED PAPERS

"These scientific products take of course some time to fructuate." - V. Nabokov

Prediction with Expert Advice and Game-Theoretic Learning

N. Cesa-Bianchi, O. Dekel, O Shamir

Online learning with switching costs and other adaptive adversaries

Advances in Neural Information Processing Systems 26. Pages 1160-1168, 2013.

E. Gofer, N. Cesa-Bianchi, C. Gentile, and Y. Mansour Regret minimization for branching experts

Proceedings of the 26th Conference on Learning Theory. JMLR Workshop and Conference Proceedings, 30:618-638, 2013.

• N. Cesa-Bianchi, P. Gaillard, G. Lugosi, and G. Stoltz

Mirror Descent meets Fixed Share (and feels no regret)

Advances in Neural Information Processing Systems 25. Pages 989-997, 2012.

· N. Cesa-Bianchi, Y. Mansour, and G. Stoltz

Improved second-order bounds for prediction with expert advice

Machine Learning, 66(2/3):321-352, 2007.

· N. Cesa-Bianchi, G. Lugosi, and G. Stoltz

Regret minimization under partial monitoring Mathematics of Operations Research, **31**(3):562-580, 2006.

Slides presented at the IEEE 2006 Information Theory Workshop.

• N. Cesa-Bianchi, G. Lugosi, and G. Stoltz

Minimizing regret with label efficient prediction

IEEE Transactions on Information Theory, **51**(6):2152-2162, 2005.

N. Cesa-Bianchi and G. Lugosi
 Potential-based algorithms in on-line prediction and game theory

Machine Learning, 51(3):239-261, 2003.

Universal predictionIn: *Principles of Nonparametric Learning*

Springer (CISM courses and lectures no. 434), 2002.

· N. Cesa-Bianchi and G. Lugosi

Worst-case bounds for the logarithmic loss of predictors

Machine Learning, 43(3):247-264, 2001.

N. Cesa-Bianchi and G. Lugosi

On prediction of individual sequences Annals of Statistics, 27(6):1865-1895, 1999.

• N. Cesa-Bianchi, D.P. Helmbold, and S. Panizza

On Bayes methods for on-line boolean prediction Algorithmica, 22(1/2):112-137, 1998.

• N. Cesa-Bianchi, Y. Freund, D.P. Helmbold, D. Haussler, R. Schapire, and M.K. Warmuth

How to use expert advice

Journal of the ACM, **44**(3):427-485, 1997.

• N. Cesa-Bianchi, Y. Freund, D.P. Helmbold, and M.K. Warmuth

On-line prediction and conversion strategies

Machine Learning, 25:71-110, 1996.

Bandit Problems

· N. Cesa-Bianchi, C. Gentile, and Y. Mansour

Nonstochastic bandits with composite anonymous feedback

Proceedings of the 31st Conference on Learning Theory (COLT). JMLR Workshop and Conference Proceedings, 2018. To appear.

• N. Cesa-Bianchi and O. Shamir

Bandit regret scaling with the effective loss range

Proceedings of the 29th International Conference on Algorithmic Learning Theory (ALT). PMLR 83:128-151, 2018.

· N. Cesa-Bianchi, C. Gentile, G. Lugosi, G. Neu

Boltzmann exploration done right

Advances in Neural Information Processing Systems 31 (NIPS 2017). Pages 6284-6293, 2017.

N. Alon, N. Cesa-Bianchi, C. Gentile, S. Mannor, Y. Mansour, and O. Shamir Nonstochastic multi-armed bandits with graph-structured feedback

SIAM Journal on Computing. **46**(6):1785-1826, 2017.

· N. Cesa-Bianchi, P. Gaillard, C. Gentile, and S. Gerchinovitz

Algorithmic chaining and the role of partial feedback in online nonparametric learning

Proceedings of the 30th Conference on Learning Theory (COLT). PMLR 65:465-481, 2017.

· N. Cesa-Bianchi, C. Gentile, Y. Mansour, and A. Minora

Delay and cooperation in nonstochastic bandits

Proceedings of the 29th Conference on Learning Theory (COLT). JMLR Workshop and Conference Proceedings, **49**:605-622, 2016. Full paper. Submitted for journal publication, 2017.

· N. Cesa-Bianchi

Multi-armed bandit problem

Encyclopedia of Algorithms. Pages 1356-1359, 2016.

• N. Alon, N. Cesa-Bianchi, O. Dekel, and T. Koren

Online learning with feedback graphs: beyond bandits

Proceedings of the 28th Conference on Learning Theory (COLT). JMLR Workshop and Conference Proceedings, 40:23-35, 2015.

N. Cesa-Bianchi, C. Gentile, and Y. Mansour

Regret minimization for reserve prices in second-price auctions *IEEE Transactions on Information Theory,* **61**(1):549-564, 2015.

• N. Cesa-Bianchi, C. Gentile, and G. Zappella

A gang of bandits

Advances in Neural Information Processing Systems 26. Pages 737-745, 2013.

· S. Bubeck, N. Cesa-Bianchi, and G. Lugosi

Bandits with heavy tail

IEEE Transactions on Information Theory, **59**(11):7711-7717, 2013.

· S. Bubeck and N. Cesa-Bianchi

Regret analysis of stochastic and nonstochastic multi-armed bandit problems

Foundations and Trends in Machine Learning, 5(1)1-122, 2012.

S. Bubeck, N. Cesa-Bianchi, and S. Kakade

Towards minimax policies for online linear optimization with bandit feedback

Proceedings of the 25th Annual Conference on Learning Theory (COLT). JMLR Workshop and Conference Proceedings, 23:41.1-41.14, 2012.

• N. Cesa-Bianchi and G. Lugosi

Combinatorial bandits

Journal of Computer and Systems Sciences, 78:1404-1422, 2012.

• P. Auer, N. Cesa-Bianchi, and P. Fischer

Finite-time analysis of the multiarmed bandit problem *Machine Learning*, **47**(2/3):235-256, 2002.

P. Auer, N. Cesa-Bianchi, Y. Freund, and R.E. Schapire

The nonstochastic multiarmed bandit problem

SIAM Journal on Computing, **32**(1):48-77, 2002.

Learning on Graphs

• G. Le Falher, N. Cesa-Bianchi, C. Gentile, F. Vitale

On the troll-trust model for edge sign prediction in social networks

Proceedings of the 20th International Conference on Artificial Intelligence and Statistics (AISTATS 2017). JMLR Workshop and Conference Proceedings, 54:4

· N. Cesa-Bianchi, C. Gentile, F. Vitale, and G. Zappella

A linear time active learning algorithm for link classification

Advances in Neural Information Processing Systems 25 (NIPS 2012). Pages 1619-1627, 2012.

N. Cesa-Bianchi, C. Gentile, F. Vitale, and G. Zappella
 A correlation clustering approach to link classification in signed networks
 Proceedings of the 25th Annual Conference on Learning Theory. JMLR Workshop and Conference Proceedings, 23:34.1-34.20, 2012.

• F. Vitale, N. Cesa-Bianchi, C. Gentile, and G. Zappella

See the tree through the lines: the Shazoo algorithm

Advances in Neural Information Processing Systems 24 (NIPS 2011). Pages 1584-1592, 2011.

Full paper.

• N. Cesa-Bianchi, C. Gentile, F. Vitale, and G. Zappella

Active learning on trees and graphs

Proceedings of the 23rd Conference on Learning Theory. Omnipress, 2010.

N. Cesa-Bianchi, C. Gentile, F. Vitale, and G. Zappella Random spanning trees and the prediction of weighted graphs Journal of Machine Learning Research, 14:1251-1284, 2013.

• N. Cesa-Bianchi, C. Gentile, and F. Vitale

Predicting the labels of an unknown graph via adaptive exploration

Theoretical Computer Science, 412(19):1791-1804, 2011.

• N. Cesa-Bianchi, C. Gentile, and F. Vitale Fast and optimal prediction on a labeled tree

Proceedings of the 22nd Conference on Learning Theory. Omnipress, 2009.

Pattern Classification and Regression

I. Kuzborskij and N. Cesa-Bianchi

Nonparametric online regression while learning the metric Advances in Neural Information Processing Systems 31 (NIPS 2017). Pages 667-676, 2017.

R. De Rosa and N. Cesa-Bianchi

Confidence decision trees via online and active learning for streaming data

Journal of Artificial Intelligence Research, **60**:1031-1055, 2017

• R. De Rosa, I. Gori, F. Cuzzolin, and N. Cesa-Bianchi

Active incremental recognition of human activities in a streaming context Pattern Recognition Letters. 99:48-56, 2017.

· H. Luo, A. Agarwal, N. Cesa-Bianchi, and J. Langford

Efficient second order online learning by sketching

Advances in Neural Information Processing Systems 30 (NIPS 2016). Pages 902-910, 2016.

• R. De Rosa, F. Orabona, and N. Cesa-Bianchi

The ABACOC algorithm: A novel approach for nonparametric classification of data streams Proceedings of the IEEE International Conference on Data Mining (ICDM). Pages 733-738, 2015.

Long version.

• F. Orabona, K. Crammer, and N. Cesa-Bianchi

A generalized online mirror descent with applications to classification and regression *Machine Learning*, **99**(3):411-435, 2015.

N. Cesa-Bianchi and O. Shamir

Efficient transductive online learning via randomized rounding

In: Empirical Inference, Festschrift in Honor of Vladimir N. Vapnik. Springer, 2013.

(A preliminary version Efficient online learning via randomized rounding appeared in: Advances in Neural Information Processing Systems 24 (NIPS 2011). F

• F. Orabona, N. Cesa-Bianchi, and C. Gentile Beyond logarithmic bounds in online learning

Proceedings of the 15th International Conference on Artificial Intelligence and Statistics. JMLR Workshop and Conference Proceedings, 22:823-831, 2012.

· F. Orabona and N. Cesa-Bianchi

Better algorithms for selective sampling

Proceedings of the 28th International Conference on Machine Learning. Omnipress, 2011.

· N. Cesa-Bianchi, S. Shalev-Shwartz, and O. Shamir

Quantity makes quality: learning with partial views

Proceedings of the 25th AAAI Conference on Artificial Intelligence (Nectar Program). AAAI Press, 2011.

N. Cesa-Bianchi, S. Shalev-Shwartz, and O. Shamir Online learning of noisy data with kernels IEEE Transaction on Information Theory, 57(12):7907-7931, 2011.

L. Jie, F. Orabona, M. Fornoni, B. Caputo, and N. Cesa-Bianchi

OM-2: An online multi-class multi-kernel learning algorithm Proceedings of the 4th IEEE Online Learning for Computer Vision Workshop. IEEE Press, 2010.

N. Cesa-Bianchi, S. Shalev-Shwartz, and O. Shamir

Efficient learning with partially observed attributes

Journal of Machine Learning Research, 12:2857-2878, 2011.

• G. Cavallanti, N. Cesa-Bianchi, and C. Gentile

Linear algorithms for online multitask classification

Journal of Machine Learning Research, 11:2901-2934, 2010.

· N. Cesa-Bianchi, C. Gentile, and F. Orabona

Robust bounds for classification via selective sampling

Proceedings of the 26th International Conference on Machine Learning. Omnipress, 2009.

• G. Cavallanti, N. Cesa-Bianchi, and C. Gentile

Tracking the best hyperplane with a simple budget Perceptron *Machine Learning*, **69**(2/3):143-167. Springer, 2007.

N. Cesa-Bianchi

Applications of regularized least squares to pattern classification

Theoretical Computer Science, 382(3):221-231. Elsevier, 2007.

• N. Cesa-Bianchi, C. Gentile, and L. Zaniboni Worst-case analysis of selective sampling for linear classification Journal of Machine Learning Research, 7:1205-1230, 2006.

· N. Cesa-Bianchi, C. Gentile, and L. Zaniboni

Hierarchical classification: combining Bayes with SVM

Proceedings of the 23rd International Conference on Machine Learning, 2006.

• N. Cesa-Bianchi, C. Gentile, and L. Zaniboni Incremental algorithms for hierarchical classification Journal of Machine Learning Research, 7:31–54, 2006.

· N. Cesa-Bianchi, A. Conconi, and C. Gentile

A second-order Perceptron algorithm

SIAM Journal on Computing, **34**(3):640-668. SIAM, 2005.

P. Auer, N. Cesa-Bianchi, and C. Gentile Adaptive and self-confident on-line learning algorithms

Journal of Computer and System Sciences, 64(1):48-75, 2002.

Analysis of two gradient-based algorithms for on-line regression

Journal of Computer and System Sciences, 59(3):392-411, 1999.

N. Cesa-Bianchi, P.M. Long, and M.K. Warmuth Worst-case quadratic loss bounds for prediction using linear functions and gradient descent IEEE Transactions on Neural Networks, 7(3):604-619, 1996.

Statistical Learning Theory

• N. Cesa-Bianchi, Y. Mansour, and O. Shamii

On the complexity of learning with kernels Proceedings of the 28th Annual Conference on Learning Theory. JMLR Workshop and Conference Proceedings, **40**:297-325, 2015.

· G. Cavallanti, N. Cesa-Bianchi, and C. Gentile

Learning noisy linear classifiers via adaptive and selective sampling Machine Learning, 83:71-102, 2011.

• N. Cesa-Bianchi and C. Gentile

Improved risk tail bounds for on-line algorithms

IEEE Transactions on Information Theory, 54(1):386-390, 2008.

· N. Cesa-Bianchi, A. Conconi, and C. Gentile

On the generalization ability of on-line learning algorithms IEEE Transactions on Information Theory, 50(9):2050-2057, 2004.

• N. Cesa-Bianchi, E. Dichterman, P. Fischer, E. Shamir, and H.U. Simon

Sample-efficient strategies for learning in the presence of noise *Journal of the ACM*, **46**(5):684-719, 1999.

· N. Alon, S. Ben-David, N. Cesa-Bianchi, and D. Haussler

Scale-sensitive dimensions, uniform convergence, and learnability

Journal of the ACM, 44(4):615-631, 1997.

S. Ben-David, N. Cesa-Bianchi, D. Haussler, and P.M. Long Characterizations of learnability for classes of {0,..,n}-valued functions Journal of Computer and System Sciences, 50(1):74-86, 1995.

Boolean Learning and Learning with Queries

· P. Auer and N. Cesa-Bianchi

On-line learning with malicious noise and the closure algorithm

Annals of AI and Mathematics, **23**(1/2):83-99, 1998.

· A. Bertoni. N. Cesa-Bianchi e G. Fiorino Efficient learning with equivalence queries of conjunctions of modulo functions Information Processing Letters, **56**:15–17, 1995.

Bioinformatics

• M. Frasca and N. Cesa-Bianchi

Multitask protein function prediction through task dissimilarity

IEEE/ACM Transactions on Computational Biology and Bioinformatics. To appear.

An extended abstract was presented at the 15th International Workshop on Data Mining in Bioinformatics (BIOKDD'16).

· N. Cesa-Bianchi, M. Re, and G. Valentini

Synergy of multilabel hierarchical ensembles, data fusion, and cost-sensitive methods for gene functional inference Machine Learning, **88**:209-241, 2012.

· N. Cesa-Bianchi and G. Valentini

Hierarchical cost-sensitive algorithms for genome-wide gene function prediction

Proceedings of the 3rd International Workshop on Machine Learning in Systems Biology, JMLR Workshop and Conference Proceedings, 8:14-29, 2010.

· G. Valentini and N. Cesa-Bianchi

HCGene: a software tool to support the hierarchical classification of genes *Bioinformatics*, **24**(5):729-731, 2008.

Other Areas

• Y. Seldin, F. Laviolette, N. Cesa-Bianchi, J. Shawe-Taylor, and P. Auer PAC-Bayesian Inequalities for Martingales IEEE Transactions on Information Theory, 58(12):7086-7093, 2012.

• P. Auer and N. Cesa-Bianchi

A distributed voting scheme to maximize preferences

RAIRO - Theoretical Informatics and Applications, 40:389-403, 2006.

N. Cesa-Bianchi and G. Lugosi

Minimax values and metric entropy bounds for portfolio selection problems

Communicated at the First World Congress of the Game Theory Society (Games 2000).

• N. Cesa-Bianchi and D. Haussler,

A graph-theoretic generalization of the Sauer-Shelah lemma Discrete Applied Mathematics, **86**(1):27-35, 1998.

• N. Cesa-Bianchi, A. Krogh and M.K. Warmuth

Bounds on approximate steepest descent for likelihood maximization in exponential families IEEE Transactions on Information Theory, 40(4):1215-1218, 1994.

• B. Apolloni, N. Cesa-Bianchi, and D. De Falco

A numerical implementation of quantum annealing
Stochastic Processes, Physics and Geometry: Proceedings of the Ascona-Locarno Conference, pages 97-111, 1988.

• G. Cattaneo and N. Cesa-Bianchi

Microcanonical annealing on neural networks

Proceedings of the First Annual Meeting of the International Neural Network Society, page 81, 1988.