

François-Pierre Paty

PhD Student at ENSAE

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Research interests

Recent progress in computational optimal transport have opened the door for a wide range of applications in statistics and machine learning. My research focuses on making those tools more robust—to the curse of dimensionality, to noise, to outliers—in order to provide theoretically consistent and numerically efficient methods in machine learning applications.

Keywords: Optimal Transport, Statistics, Machine Learning.

Education

PhD Student at ENSAE Paris

- PhD under the supervision of Prof. Marco Cuturi (ENSAE, Google Brain)
- Grant from CREST

Palaiseau, France

Since Sept 2018

Université Paris-Sud

Masters in Statistics and Machine Learning

Advanced courses in theoretical statistics and machine learning

Orsay, France

2017–2018

ENSAE Paris

Engineering Track

Specialized in statistics and data science

Palaiseau, France

2017–2018

École polytechnique

Engineering Track

Studied applied mathematics with focus on applied and theoretical statistics, probability and data analysis

Palaiseau, France

2014–2018

Lycée Louis-le-Grand

Classe préparatoire aux Grandes Écoles

Intensive two-year university foundation course in mathematics and physics preparing for the nationwide competitive entrance examinations to the Grandes Ecoles

Paris, France

2012–2014

Publications

Regularized Optimal Transport is Ground Cost Adversarial

F-P. Paty, M. Cuturi

Preprint 2020

Regularity as Regularization: Smooth and Strongly Convex Brenier Potentials in Optimal Transport

F-P. Paty, A. d'Aspremont, M. Cuturi

AISTATS 2020

Subspace Robust Wasserstein Distances

F-P. Paty, M. Cuturi

(20-minute oral, top ~ 20% of papers)

ICML 2019

Talks and Tutorials

- **March 2020:** I taught lab sessions for the *African Master's in Machine Intelligence* in Accra, Ghana
- **January 2020:** I gave a talk at the seminar day *Learning meets Astrophysics* in CEA Saclay
- **November 2019:** I gave a talk at the seminar *Stat-Eco-ML* at ENSAE Paris
- **November 2019:** I gave a talk at *Le Séminaire Palaisien* at INRIA Saclay
- **August 2019:** I gave a tutorial during the *Machine Learning Summer School 2019* in Moscow
- **July 2019:** I gave a talk at *Saint-Flour Probability Summer School* in Saint-Flour, France
- **June 2019:** I gave a 20-minute oral presentation at *ICML 2019* in Long Beach

Research internships

Maximizing Wasserstein distances

ENSAE Paris

Master thesis under the supervision of Prof. Marco Cuturi.

Palaiseau, France

April 2018–July 2018

Sparse recovery of time series

Finance For Energy Market Research Centre and EDF R&D

Adapted sparse deconvolution techniques to missing data imputation for time series. Received *congratulations* from the Applied Mathematics department of École polytechnique.

Palaiseau, France

April 2017–August 2017

Modelling of raw material markets

EDF R&D

Modelling of the long-term ore markets, in collaboration with EDF R&D.

Palaiseau, France

Sept 2016–March 2017

Teaching experience

Teacher Assistant

ENSAE Paris

Since Sept 2018

- Topology and Analysis (*last-year Bachelor students*)
- Differentiable Optimization (*last-year Bachelor students*)
- Geometric Methods in Machine Learning (*MSc. students*)
- Stochastic Optimization and Automatic Differentiation for Machine Learning (*MSc. students*)
- Optimal Transport : Theory, Computations, Statistics and ML Applications (*MSc. students*)
- Deep Learning: Models and Optimization (*MSc. students*)

Service to the community

Conference Reviewer

AISTATS 2020, ICML 2020

Seminar Organizer

StatEcoML.github.io

I co-organize the “Statistics, Econometrics, Machine Learning” seminar at ENSAE Paris

Programming skills

Advanced: Python (numpy, pandas, sklearn, cupy) **Notions:** PHP, SQL

Languages

French: Mother tongue

Italian: Fluent

English: Fluent

Chinese: High intermediate: HSK4