François-Pierre Paty

PhD Student at FNSAF

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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 Palaiseau. France o PhD under the supervision of Prof. Marco Cuturi (ENSAE, Google Brain) Since Sept 2018

Grant from CREST

Université Paris-Sud Orsay, France Masters in Statistics and Machine Learning 2017-2018

Advanced courses in theoretical statistics and machine learning

ENSAE Paris Palaiseau, France Engineering Track 2017-2018

Specialized in statistics and data science

École polytechnique Palaiseau, France

Engineering Track 2014-2018

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

Paris, France Lycée Louis-le-Grand

Classe préparatoire aux Grandes Écoles

2012-2014

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

Publications

Regularized Optimal Transport is Ground Cost Adversarial Preprint 2020

F-P. Paty, M. Cuturi

AISTATS 2020 Regularity as Regularization: Smooth and Strongly Con-

vex Brenier Potentials in Optimal Transport

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

Subspace Robust Wasserstein Distances ICML 2019

F-P. Paty, M. Cuturi

(20-minute oral, top $\sim 20\%$ of papers)

Talks and Tutorials

- o January 2020: I gave a talk at the seminar day Learning meets Astrophysics in CEA Saclay
- o November 2019: I gave a talk at the seminar Stat-Eco-ML at ENSAE Paris
- o November 2019: I gave a talk at Le Séminaire Palaisien at INRIA Saclay
- o August 2019: I gave a tutorial during the Machine Learning Summer School 2019 in Moscow
- o July 2019: I gave a talk at Saint-Flour Probability Summer School in Saint-Flour, France
- o June 2019: I gave a 20-minute oral presentation at ICML 2019 in Long Beach

Research internships

Maximizing Wasserstein distances

ENSAE Paris

Palaiseau, France April 2018–July 2018

Master thesis under the supervision of Prof. Marco Cuturi.

Sparse recovery of time series

Palaiseau, France

Finance For Energy Market Research Centre and EDF R&D

April 2017-August 2017

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

Modelling of raw material markets

EDF R&D

Palaiseau, France

Sept 2016–March 2017

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

Teaching experience

Teacher Assistant ENSAE Paris

Since Sept 2018

- o Topology and Analysis (last-year Bachelor students)
- o Differentiable Optimization (last-year Bachelor students)
- Geometric Methods in Machine Learning (MSc. students)
- Stochastic Optimization and Automatic Differentiation for Machine Learning (MSc. students)
- o 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