# **EPFL**

## **Kimon Antonakopoulos**

Post-Doctoral Researcher Laboratory for Information and Inference Systems (LIONS)

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# PERSONAL INFORMATION

Name and Surname Kimon ANTONAKOPOULOS

**Place of Birth** Athens, Greece

**Nationality** Greek

# RESEARCH INTERESTS

Convex optimization; variational inequalities; Game theory; learning; parameter-agnostic methods; operations research

# **EDUCATION & PROFESSIONAL EXPERIENCE**

2022-present	École Polytechnique Fédérale de Lausanne	Lausanne, Switzerland
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Post-doctoral researcher **Mentor:** *V. Cevher* (EPFL)

Project: An optimization approach to Reinforcement Learning.

2018–2022 INRIA-Université Grenoble-Alpes Grenoble, France

Doctorate of Philosophy (PhD)

Thesis: Adaptive Methods for Optimization Without Lipschitz Requirements.

Supervisors: P. Mertikopoulos (CNRS), E. V. Belmega (University Gustave Eiffel).

Phd Commitee:

M. Teboulle (Tel Aviv University) (rapporteur)W. Hachem (University Gustave Eiffel) (rapporteur)

N. He (ETH Zürich) (examiner)

R. Cominetti (Adolfo Ibanez University) (examiner) J. Malick (University Grenoble-Alpes) (president)

2015-2017 Université Pierre-et-Marie-Curie (Paris VI) Paris, France

Master of Science (M2), Mathématiques de la Modélisation (majeure Contrôle et Calcul des

Variations).

Master Thesis: A Continuous-Time approach to online convex optimization for Hilbert spaces,

involving maximal strongly monotone operators.

Supervisors: R. Laraki (CNRS), P. Mertikopoulos (CNRS)

2015 **National and Kapodistrian University of Athens** Athens, Greece

Department of Mathematics, Graduate Studies in Pure Mathematics.

2013 National and Kapodistrian University of Athens Athens, Greece

Department of Mathematics, Ptychion (M1 equivalent) in Mathematics.

## AWARDS, GRANTS, AND FELLOWSHIPS

## AWARDS AND DISTINCTIONS

2022 NeurIPS 2022 - Award nominee shortlist for "No-Regret Learning in Games with Noisy

Feedback: Faster Rates and Adaptivity via Learning Rate Separation".

2022 ICML 2022 – Long presentation (Top 2% of the submissions) for "UNDERGRAD: A Universal

Black-Box Optimization Method With Almost Dimension-Free Convergence Rate Guarantees".

2020 ICLR 2020 – Spotlight talk (Top 4% of the submissions) for "Online and Stochastic Optimiza-

tion Beyond Lipschitz Continuity: A Riemannian Approach."

Among the top-20 most discussed papers.

### FELLOWSHIPS AND GRANTS

2018 STSM grant

Short term scientific mission (STSM) grant by the EU COST action GAMENET for a month-long research visit at *National Kapodistrian University of Athens, Athens, Greece*.

# RESEARCH VISITS

2023 University of California, Irvine Irvine, USA

Visiting Researcher Mentor: I. Panageas

Project: A bilevel perspective for games.

2018 Universidad de Chile Santiago, Chile

Visiting Researcher Mentor: R. Cominetti.

Project: Accelerated methods beyond Lipschitz continuity assumptions.

2018 National and Kapodistrian University of Athens Athens, Greece

Visiting Researcher Mentor: A.L. Moustakas.

Project: Online learning in games.

# RESEARCH NETWORKS AND SERVICE

## PARTICIPATION IN RESEARCH PROJECTS AND NETWORKS

2022 **ELLIS Phd Program** – Evaluator for ELLIS Phd Program

2020 **SMAI-MODE** – member of the SMAI-MODE (the french analogue of SIAM)

2018-2021 GAMENET – member of the European Network for Game Theory

# PROGRAM COMMITTEES AND REVIEWING DUTIES

Conferences - reviewer for: Conference on Learning Theory (COLT), Intl. Conference on Learning Rep-

resentations (ICLR), Intl. Conference for Neural Processing Information Systems (NeuRIPS), Intl. Conference on Machine Learning (ICML), Intl. Conference on Artificial Intelligence and Statistics (AISTATS), Eur. Conference on Machine Learning & Principles and Practice of

Knowledge Discovery in Databases (ECML/PKDD)

Journals – reviewer for: SIAM Journal on Optimization (SIOPT), RAIRO Operations Research Journal,

 $EURO\ Journal\ on\ Computational\ Optimization$ 

# **TEACHING & ADVISING**

#### Courses

Graduate level • Online learning in games, (2023, EPFL), Teaching assistant.

• Mathematics of Data, (2022, EPFL), Teaching assistant.

#### **ADVISING & MENTORING**

Interns

- Anh-Duc Nguyen, National University of Singapore (NUS), (May 2023- September 2023)
  - Topic: "A Variational Inequality Perspective on Optimal Transport Problems"
- Rayan Harfouche, Ecole Polytechnique Federal de Lausanne (EPFL), (July 2022-September 2022)
  - Topic: "Scalability for Adaptive Second Order Accelerated Methods"

# TALKS & PRESENTATIONS

# Conference organization

2023 **Mini-symposium in SIAM Conference on Optimization (OP23)** Seattle, USA "Adaptivity and Universality: First-Order Methods and Beyond."

# Conference talks & Presentations

2023	University of California, Irvine  "Optimization beyond Lipschitz Requirements"  Irvine, USA	A
2023	SIAM Conference on Optimization (OP23)  Seattle, USA  "Sifting Through The Noise: Universal First-Order Methods For Stochastic Variational Inequalities."	A
2023	Intl. Conference on Learning Representations 2023 Kigali, Rwand "Distributed Extra-Gradient with Optimal Complexity and Communication Guarantees."	a
2022	<b>Intl. Conference on Neural Processing Information Systems 2022</b> New Orleans, USA "Extra-Newton: A First Approach to Noise Adaptive Second-Order Accelerated Methods."	4
2022	<b>Intl. Conference on Neural Processing Information Systems 2022</b> New Orleans, USA "No-Regret Learning in Games with Noisy Feedback: Faster Rates and Adaptivity via Learning Rate Separation."	
2022	Intl. Conference on Machine Learning 2022 (Long Presentation)  "UNDERGRAD: A Universal Black-Box Optimization Method With Almost Dimension-Free Convergence Rate Guarantees."	
2022	Intl. Conference on Machine Learning 2022  "AdaGrad Avoids Saddle Points."  Baltimore, USA	4
2021	<b>Intl. Conference on Neural Processing Information Systems 2021</b> "Sifting through the noise: Universal first-order methods for stochastic variational inequalities."	al
2021	Intl. Conference on Neural Processing Information Systems 2021 Virtua "Adaptive First-Order Methods Revisited: Convex Minimization without Lipschitz Requirements."	al
2021	Intl. Conference on Learning Representations 2021  "Adaptive Extra-Gradient Methods for Min-Max Optimization and Games."	al
2020	Intl. Conference on Learning Representations 2020 (Spotlight)  Addis Ababa, Ethiopi  Online and Stochastic Optimization Beyond Lipschitz Continuity: A Riemannian Approach.	a
2020	Journées SMAI-MODE 2020 Paris, France "Universal Guarantees for Online and Stochastic Programming beyond Lipschitz Continuity."	e
2019	Intl. Conference on Neural Processing Information Systems 2019 Vancouver, Canad "An Adaptive Mirror-Prox Method for Variational Inequalities with Singular Operators."	a
2019	<b>PGMO Days 2019</b> Paris, France "Bregman proximal methods revisited for solving variational inequalities with singularities."	e
2019	Intl. Conference on Continuous Optimization 2019  Berlin, German  "Bregman proximal methods for stochastic variational inequalities with unbounded operators."	y
2019	Laboratoire d' Informatique de Grenoble PhD Day 2019  "Breaking the Lipschitz barrier in Online Convex Optimization."  Grenoble, France	e

## 2018 Intl. Symposium on Dynamic Games 2018

Grenoble, France

"On approximating saddle points in two-person zero- sum games with non-convex payoffs."

## 2018 **Journées SMAI-MODE 2018**

Autrans, France

"A primal-dual algorithm for finding zeros of random non-monotone operators in Hilbert spaces"

# SCIENTIFIC OUTPUT AND PUBLICATIONS

#### DISSERTATIONS

- 1. K. Antonakopoulos, "Adaptive Methods for Optimization Problem beyond Lipschitz Continuity Requirements", PhD Thesis, Université Grenoble-Alpes/INRIA, 2021.
- 2. K. Antonakopoulos, "A Continuous-Time Approach to Online Convex Optimization for Hilbert Spaces Involving Maximal Strongly Monotone Operators.", Master Thesis, Université Pierre-et-Marie-Curie (Paris VI), 2017.

## WORKING PAPERS

- 1. K. Antonakopoulos, S. Sabach, L. Viano, M. Hong, V. Cevher , "Adaptive Bilevel Optimization" (submitted to Neurips 2023).
- 2. K. Antonakopoulos, L. Viano, E. Skoulakis, A. Kavis, Z. Wu, V. Cevher, "Theoretical Guarantees for AdaGrad with Relative Biased Gradients" (submitted to Neurips 2023). (submitted to Neurips 2023).
- 3. W. Xie, F. Latorre, K. Antonakopoulos, T. Pethick, V. Cevher, "Improving SAM requires rethinking its optimization formulation" (submitted to Neurips 2023). (submitted to Neurips 2023).
- 4. A. Ramezani-Kebrya, K. Antonakopoulos, A. Khisti, B. Liang, "On the Generalization of Stochastic Gradient Descent with Momentum" (submitted to Journal of Machine Learning (JMLR)).
- 5. D.-Q. Vu, K. Antonakopoulos and P. Mertikopoulos, "Routing in an Uncertain World: Adaptivity, Efficiency and Equilibrium" (https://arxiv.org/abs/2201.02985)
- 6. K. Antonakopoulos and P. Mertikopoulos, "Bregman Proximal Methods for Stochastic Variational Inequalities with Singular operators." (in preparation)

## CONFERENCE PAPERS

- 1. K. Antonakopoulos, A. Ramezani-Kebrya, I. Krawczuk, J. Deschenaux, V. Cevher, "Distributed Extra-Gradient with Optimal Complexity and Communication Guarantees" in ICLR 2023: Proceedings of the 11th International Conference on Learning Representations, 2023.
- 2. K. Antonakopoulos, A. Kavis and V. Cevher, "Extra-Newton: A First Approach to Noise Adaptive Second-Order Accelerated Methods," in NeurIPS 2022: Proceedings of the 36th International Conference on Neural Processing Information Systems, 2022.
- 3. A. Kavis, E. Skoulakis, K. Antonakopoulos, L. Tadesse Dadi and V. Cevher, "Adaptive Stochastic Variance Reduction for Non-Convex Finite-Sum Minimization," in NeurIPS 2022: Proceedings of the 36th International Conference on Neural Processing Information Systems, 2022.
- 4. Y.-G. Hsieh, K. Antonakopoulos, V. Cevher and P. Mertikopoulos, "No-Regret Learning in Games with Noisy Feedback: Faster Rates and Adaptivity via Learning Rate Separation," in NeurIPS 2022: Proceedings of the 36th International Conference on Neural Processing Information Systems, 2022.
- 5. K. Antonakopoulos, P. Mertikopoulos, G. Piliouras and X. Wang, "AdaGrad Avoids Saddle Points" in ICML 2022: Proceedings of the 39th International Conference on Machine Learning, 2022.
- 6. K. Antonakopoulos, D.-Q. Vu, V. Cevher, K.-Y Levy and P. Mertikopoulos, "UNDERGRAD: A Universal Black-Box Optimization Method With Almost Dimension-Free Convergence Rate Guarantees," in ICML 2022: Proceedings of the 39th International Conference on Machine Learning, 2022.

- 7. K. Antonakopoulos, T. Pethick, A. Kavis, P. Mertikopoulos and V. Cevher, "Sifting Through The Noise: Universal First-Order Methods For Stochastic Variational Inequalities," in NeurIPS 2021: Proceedings of the 35th International Conference on Neural Processing Information Systems, 2021.
- 8. K. Antonakopoulos and P. Mertikopoulos, "Adaptive First-Order Methods Revisited: Convex Minimization without Lipschitz Requirements," in NeurIPS 2021: Proceedings of the 35th International Conference on Neural Processing Information Systems, 2021.
- 9. D.-Q. Vu, K. Antonakopoulos and P. Mertikopoulos, "Fast Routing under Uncertainty: Adaptive Learning in Congestion Games via Exponential Weights," in NeurIPS 2021: Proceedings of the 35th International Conference on Neural Processing Information Systems, 2021.
- 10. Y.-G. Hsieh, K. Antonakopoulos and P. Mertikopoulos, "Adaptive Learning in Continuous Games: Optimal Regret Bounds and Convergence to Equilibrium," in COLT 2021: Proceedings of 34th Annual Conference on Learning Theory, 2021.
- 11. K. Antonakopoulos, E.V. Belmega and P. Mertikopoulos, "Adaptive Extra-Gradient Methods for Min-Max Optimization and Games," in ICLR 2021: Proceedings of the 9th International Conference on Learning Representations, 2021.
- 12. K. Antonakopoulos, E.V. Belmega and P. Mertikopoulos, "Online and Stochastic Optimization Beyond Lipschitz Continuity: A Riemannian Approach," in ICLR 2020: Proceedings of the 8th International Conference on Learning Representations, 2020.
- 13. K. Antonakopoulos, E.V. Belmega and P. Mertikopoulos, "An Adaptive Mirror-Prox Method for Variational Inequalities with Singular Operators," in NeurIPS 2019: Proceedings of the 33rd International Conference on Neural Processing Information Systems, 2019.