Nidham Joseph **Gazagnadou**

LOOKING FOR A RESEARCH SCIENTIST/ENGINEER POSITION
IN MACHINE LEARNING OR OPTIMIZATION

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Professional Experience

Télécom Paris. PHD CANDIDATE IN STOCHASTIC OPTIMIZATION FOR MACHINE LEARNING *Paris, France*
SUPERVISED BY ROBERT M. GOWER AND JOSEPH SALMON *Apr. 2018 - Dec. 2021*

- **Interests**: Large-Scale Optimization, Randomized Iterative Methods, Machine Learning
- **Publications**
  - **N. Gazagnadou**. Sketched ADI: a randomized iterative method for solving large scale Sylvester matrix equations. *preprint (ongoing work)*, 2021
  - **N. Gazagnadou**, M. Ibrahim, R. M. Gower. `RidgeSketch`: A Fast sketching based solver for large scale ridge regression. *preprint (under review)*, 2021
  - O. Sebbouh, **N. Gazagnadou**, S. Jelassi, F. Bach, R. M. Gower. Towards closing the gap between the theory and practice of SVRG. *Advances in Neural Information Processing Systems (NeurIPS)*, 2019
  - **N. Gazagnadou**, R. M. Gower, J. Salmon. Optimal Mini-Batch and Step Sizes for SAGA. *International Conference on Machine Learning (ICML)*, 2019
- **Code projects and packages**
  - **RidgeSketch**: Sketch-and-project methods for solving the ridge problem, Python (jointly with FAIR NY)
  - **StochOpt**: Stochastic optimization methods for solving the ERM, Julia
  - **BenchOpt**: Benchmark of optimization algorithms simple and open source, Python & Julia
- **Funding**
  - 2020: **€5,3k** Mobility fundings to visit Alex Townsend at Cornell University
  - 2019: NeuriPS 2019 Travel Award
  - 2018 - 2021: **€100k** 3-year PhD fellowship, DIM Math Innov, Région Île-de-France
- **Academic services**: Reviewer for NeuriPS 2020 & 2021 conferences
- **Teaching Assistant**: Courses on Optimization and Machine Learning at graduate level. 64 h/year

QuantCube Technology. DATA SCIENTIST INTERN IN CYCLONE FORECASTING *Paris, France*
Seasonal forecasts based on oceanographic and weather data *Apr. 2017 - Aug. 2017*

HSBC Global Asset Management. FINANCIAL ENGINEERING INTERN *La Défense, France*
Modeling and studying investment strategies (reversal/momentum) on multi-asset *Nov. 2016 - Mar. 2017*

Education

ENS Cachan, MVA. MS IN APPLIED MATHEMATICS *Cachan, France*
Majors: Mathematics, Machine Learning, Computer Vision. **High honors** *2017 - 2018*

ENSTA Paris. DEGREE IN ENGINEERING (EQUIVALENT TO BS AND MS) *Palaiseau, France*
Majors: Optimization, Probability and Statistics. **GPA: 3,99** *2014 - 2018*

Lycée Louis le Grand. PREPARATORY PROGRAM *Paris, France*
Two years of intensive training courses for French "Grandes écoles" competitive exams *2012 - 2014*

Skills

COMPUTER SCIENCE LANGUAGES
Python, Julia, R, Matlab, LaTeX **French** Native **English** Fluent **Farsi** Intermediate

Extracurricular Activity

Institut National des Langues et Civilisations Orientales (INALCO) *Paris, France*
Evening Farsi classes *2018 - 2021*