

CONTACT INFORMATION INRIA - SIERRA project-team  
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CURRENT POSITION **ERCIM Alain Bensoussan Postdoctoral Fellow** *Feb. 2018 – present*  
 Host institution: INRIA Paris  
 Hosts: Francis Bach (INRIA Paris), Peter Grünwald (CWI Amsterdam)

RESEARCH INTERESTS

- Statistical learning theory
- Robust estimation
- Convex optimization
- Statistical signal processing

DEGREES **PhD, Université Grenoble Alpes** *Oct. 2014 – Jan. 2018*  
 • Thesis: *Adaptive Signal Recovery by Convex Optimization*  
 Advisers: Anatoli Juditsky, Zaid Harchaoui, Laurent Desbat

**MSc, Moscow Institute of Physics and Technology** *Sep. 2012 – Jul. 2014*  
 • Thesis: *Concentration Inequalities for the Exponential Weighting Method*  
 Adviser: Yuri Golubev

**BSc, Moscow Institute of Physics and Technology** *Sep. 2008 – Jul. 2012*  
 • Thesis: *Analytical Study of NHDP Link Management Protocol*  
 Adviser: Andrey Lyakhov

PREPRINTS **Affine Invariant Covariance Estimation for Heavy-Tailed Distributions**  
 D. Ostrovskii, A. Rudi  
*Submitted 2019, arXiv:1902.03086*

**Beyond Least-Squares: Fast Rates for Regularized Empirical Risk Minimization through Self-Concordance**  
 U. Marteau-Ferey, D. Ostrovskii, A. Rudi, F. Bach  
*Submitted 2019, arXiv:1902.03046*

**Efficient Primal-Dual Algorithms for Large-Scale Multiclass Classification**  
 D. Babichev, D. Ostrovskii, F. Bach (equal contribution of the first two authors)  
*Submitted 2019, arXiv:1902.03755*

**Finite-Sample Analysis of M-Estimators using Self-Concordance**  
 D. Ostrovskii, F. Bach  
*Submitted 2018, arXiv:1810.06838*

**Adaptive Denoising of Signals with Shift-Invariant Structure**  
 D. Ostrovskii, Z. Harchaoui, A. Juditsky, A. Nemirovski  
*Submitted 2018, arXiv:1806.04028*

	<p><b>Adaptive Deconvolution by Convex Optimization</b>  D. Ostrovskii, Z. Harchaoui, A. Juditsky, A. Nemirovski  <i>In preparation 2018</i></p>
CONFERENCE PUBLICATIONS	<p><b>Efficient First-Order Algorithms for Adaptive Signal Denoising</b>  D. Ostrovskii, Z. Harchaoui  <i>ICML 2018, arXiv:1803.11262</i></p> <p><b>Structure-Blind Signal Recovery</b>  D. Ostrovskii, Z. Harchaoui, A. Juditsky, A. Nemirovski  <i>NIPS 2016, arXiv:1607.05712</i></p> <p><b>Adaptive Recovery of Signals by Convex Optimization</b>  Z. Harchaoui, A. Juditsky, A. Nemirovski, D. Ostrovskii  <i>COLT 2015, hal:01250215</i></p> <p><b>Dynamic Resource Allocation for MCCA-Based Streaming in Wi-Fi Mesh Networks</b>  E. Khorov, A. Krasilov, A. Lyakhov, D. Ostrovskii  <i>WiFlex 2013</i></p> <p><b>Analytical Study of Neighborhood Discovery and Link Management in OLSR</b>  E. Khorov, A. Kiryanov, A. Lyakhov, and D. Ostrovskii  <i>IFIP 2012</i></p>
JOURNAL PUBLICATIONS	<p><b>Concentration Inequalities for the Exponential Weighting Method</b>  Y. Golubev and D. Ostrovskii  <i>Mathematical Methods of Statistics, vol. 23, no. 1, pp. 20-37, 2014</i></p> <p><b>A Dynamic Channel Reservation Method for Multimedia Streaming in Wi-Fi Mesh Networks</b>  A. Krasilov, A. Lyakhov, D. Ostrovskii, and E. Khorov  <i>Automation and Remote Control, vol. 74, no. 9, pp. 1460-1473, 2013</i></p> <p><b>Analytical Study of the Quality of Links Established by the Neighbourhood Discovery Protocol</b>  A. Lyakhov, D. Ostrovskii, and E. Khorov  <i>Journal of Communications Technology and Electronics, vol. 57, no. 12, pp. 1314-1321, 2012</i></p>
RESEARCH EXPERIENCE	<p>Visting Researcher, University of Washington <span style="float: right;"><i>Dec. 2016 – May 2017</i></span></p> <ul style="list-style-type: none"> <li>• Efficient Algorithms for Large-Scale and Robust Supervised Learning  Host: Zaid Harchaoui</li> </ul> <p>Research Intern <span style="float: right;">INRIA Grenoble, 2014</span>  Research Assistant <span style="float: right;">Institute for Information Transmission Problems, 2011-2013</span></p>
COMMUNITY SERVICE	<p>Reviewer: COLT 2016, NIPS 2016, ICML 2017, ALT 2018, NIPS 2018, NIPS 2019  Co-organizer: Khronos-Persyvact Spring School 2015, Grenoble</p>

TEACHING	Calculus for science and engineering, 2015/16, 2016/17 Statistical methods in biology, 2015/16	
TALKS	CWI-INRIA Workshop 2018, INRIA, Paris Optimization and Learning workshop 2018, Toulouse ICML 2018, Stockholm CWI seminar, Amsterdam, 2018 SIERRA Team seminar, INRIA Paris, 2018 PhD Defense, Université Grenoble Alpes, 2018 Institut für Mathematische Stochastik, University of Goettingen, 2017 IMT, Toulouse, 2017 ORFE seminar, Princeton, 2017 NIPS 2016, Barcelona PGMO Days 2016, Palaiseau Optimization without Borders 2016, Les Houches COLT 2015, Paris Statlearn 2015, Grenoble	
SCIENTIFIC SCHOOLS	Structural Inference 2016, Brodten GPU for Signal and Image Processing 2015, Grenoble Machine Learning Summer School 2015, Kyoto Khronos-Persyvact Spring School at <i>Statlearn</i> 2015 workshop, Grenoble Microsoft School on Algorithms for Massive Data 2013, Moscow	
HONORS	ERCIM Alain Bensoussan Postdoctoral Fellowship, 2018–2019 NIPS 2016 Travel Grant Increased State Academic Scholarship of the Russian Government, 2012–2014 Abramov-Frolov Fund Scholarship, 2009–2011	
LANGUAGE SKILLS	English (proficient) French (fluent)	Russian (native) German (basic)