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| CONTACT INFORMATION | University of Southern California Viterbi School of Engineering 3740 McClintock Avenue Los Angeles, CA 90089 Email: dostrovs@usc.edu |
| WEBSITE | ostrodmith.github.io |
| GITHUB | github.com/ostrodmith |
| RESEARCH INTERESTS | <ul style="list-style-type: none"> • Statistical learning theory • Robust and adaptive estimation • Convex and non-convex optimization and minimax problems |
| CURRENT POSITION | Postdoctoral Scholar – Research Associate <i>Aug. 2019 – present</i> University of Southern California Host: Meisam Razaviyayn |
| PREVIOUS POSITIONS | ERCIM Alain Bensoussan Postdoctoral Fellow <i>Feb. 2018 – Jun. 2019</i> Inria (Paris) and CWI (Amsterdam) Hosts: Francis Bach, Peter Grünwald Visiting Student , Univ. of Washington <i>Dec. 2016 – May 2017</i> Host: Zaid Harchaoui |
| DEGREES | PhD, Université Grenoble Alpes <i>Oct. 2014 – Jan. 2018</i> <ul style="list-style-type: none"> • Thesis: <i>Adaptive Signal Recovery by Convex Optimization</i> Advisers: Anatoli Juditsky, Zaid Harchaoui, Laurent Desbat MSc, Moscow Institute of Physics and Technology <i>Sep. 2012 – Jul. 2014</i> <ul style="list-style-type: none"> • Thesis: <i>Concentration Inequalities for the Exponential Weighting Method</i> Adviser: Yuri Golubev BSc, Moscow Institute of Physics and Technology <i>Sep. 2008 – Jul. 2012</i> <ul style="list-style-type: none"> • Thesis: <i>Analytical Study of NHDP Link Management Protocol</i> Adviser: Andrey Lyakhov |
| PREPRINTS AND WORKING PAPERS | Near-Optimal Model Discrimination with Non-Disclosure D. Ostrovskii, M. Ndaoud, A. Javanmard, M. Razaviyayn. <i>arXiv:2012.02901, 2020</i> Efficient Primal-Dual Algorithms for Large-Scale Multiclass Classification D. Babichev, D. Ostrovskii, F. Bach. <i>arXiv:1902.03755, 2019</i> Adaptive Denoising of Signals with Shift-Invariant Structure D. Ostrovskii, Z. Harchaoui, A. Juditsky, A. Nemirovski. <i>arXiv:1806.04028, 2018</i> Structure-Blind Deconvolution via Convex Optimization D. Ostrovskii, A. Juditsky. <i>Available upon request, 2018</i> |

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| JOURNAL PAPERS | Efficient Search of First-Order Nash Equilibria in Nonconvex-Concave Smooth Min-Max Problems D. Ostrovskii, A. Lowy, M. Razaviyayn. <i>arXiv:2002.07919</i> , 2020 <i>SIAM Journal on Optimization</i> , in review (min. rev.) |
| | Finite-Sample Analysis of M-Estimators Using Self-Concordance D. Ostrovskii, F. Bach. <i>arXiv:1810.06838</i> , 2018 <i>Electronic Journal of Statistics</i> , 2020 (to appear) |
| | Concentration Inequalities for the Exponential Weighting Method Y. Golubev, D. Ostrovskii. <i>Mathematical Methods of Statistics</i> , 23:1, 2014, pp. 20-37 |
| | A Dynamic Channel Reservation Method for Multimedia Streaming in Wi-Fi Mesh Networks A. Krasilov, A. Lyakhov, D. Ostrovskii, E. Khorov. <i>Automation and Remote Control</i> , 74:9, 2013, pp. 1460-1473 |
| | Analytical Study of the Quality of Links Established by the Neighbourhood Discovery Protocol A. Lyakhov, D. Ostrovskii, E. Khorov. <i>Journal of Communications Technology and Electronics</i> , 57:12, 2012, pp. 1314-1321 |
| REFEREED CONFERENCE PAPERS | Affine Invariant Covariance Estimation for Heavy-Tailed Distributions D. Ostrovskii, A. Rudi. <i>arXiv:1902.03086</i> , COLT 2019 |
| | Beyond Least-Squares: Fast Rates for Regularized Empirical Risk Minimization through Self-Concordance U. Marteau-Ferey, D. Ostrovskii, A. Rudi, F. Bach. <i>arXiv:1902.03046</i> , COLT 2019 |
| | Efficient First-Order Algorithms for Adaptive Signal Denoising D. Ostrovskii, Z. Harchaoui. <i>arXiv:1803.11262</i> , ICML 2018 |
| | Structure-Blind Signal Recovery D. Ostrovskii, Z. Harchaoui, A. Juditsky, A. Nemirovski. <i>arXiv:1607.05712</i> , NeurIPS 2016 |
| | Adaptive Recovery of Signals by Convex Optimization Z. Harchaoui, A. Juditsky, A. Nemirovski, D. Ostrovskii. <i>hal:01250215</i> , COLT 2015 |
| | Dynamic Resource Allocation for MCCA-Based Streaming in Wi-Fi Mesh Networks E. Khorov, A. Krasilov, A. Lyakhov, D. Ostrovskii. <i>WiFlex</i> 2013 |
| | Analytical Study of Neighborhood Discovery and Link Management in OLSR E. Khorov, A. Kiryanov, A. Lyakhov, D. Ostrovskii <i>IFIP</i> 2012 |
| SERVICE | <ul style="list-style-type: none"> • Journal reviewing: JMLR, Mathematical Programming • Conference reviewing: NeurIPS (in top reviewers), ICML, COLT, ALT • Workshop organized: Khronos-Persyvact Spring School 2015, Grenoble |
| TEACHING | <ul style="list-style-type: none"> • 2019–2020: Invited lectures, Optimization for Machine Learning class USC • 2015–2017: Calculus for science & engineering (French) Univ. Grenoble Alpes • 2015–2016: Statistical methods in biology (French) Univ. Grenoble Alpes |

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| TALKS | <p>2019</p> <ul style="list-style-type: none"> • University of Southern California, Epstein Seminar <i>On Fast Rates in Empirical Risk Minimization Beyond Least-Squares</i> • COLT 2019, Phoenix Optimization and Statistical Learning workshop, Les Houches (poster) <i>Affine Invariant Covariance Estimation for Heavy-Tailed Distributions</i> • Toyota Technological Institute at Chicago <i>Algorithmic Efficiency and Statistical Optimality in Empirical Risk Minimization</i> <p>2018</p> <ul style="list-style-type: none"> • ICML 2018, Stockholm (poster) Optimization and Learning workshop, Toulouse (poster) CWI-Inria Workshop, Paris <i>Finite-Sample Analysis of M-Estimators Using Self-Concordance</i> • ICML 2018, Stockholm <i>Efficient First-Order Algorithms for Adaptive Signal Denoising</i> • CWI seminar, Amsterdam SIERRA Team seminar, INRIA, Paris PhD Thesis Defense, Univ. Grenoble Alpes <i>Adaptive Signal Recovery by Convex Optimization</i> <p>2015–2017</p> <ul style="list-style-type: none"> • NeurIPS 2016, Barcelona (poster) <i>Structure-Blind Signal Recovery</i> • Univ. Grenoble Alpes IMS, University of Göttingen IRIT, Toulouse ORFE, Princeton University of Washington, Seattle PGMO Days 2016, Paris COLT 2015, Paris <i>Adaptive Signal Denoising by Convex Optimization</i> |
| SCIENTIFIC SCHOOLS | <p>Structural Inference 2016, Brodten</p> <p>GPU for Signal and Image Processing 2015, Grenoble</p> <p>Machine Learning Summer School 2015, Kyoto</p> <p>Khronos-Persyvact Spring School at <i>Statlearn</i> 2015 workshop, Grenoble</p> <p>Microsoft School on Algorithms for Massive Data 2013, Moscow</p> |
| HONORS | <p>NeurIPS 2019 Free Registration (awarded to 400 highest-scoring reviewers)</p> <p>COLT 2019 Travel Award</p> <p>HDSI Postdoctoral Fellowship at UC San Diego, 2019–2021 (declined)</p> <p>ERCIM Alain Bensoussan Postdoctoral Fellowship, 2018–2019 (completed)</p> <p>NIPS 2016 Travel Award</p> <p>Increased State Academic Scholarship of the Russian Government, 2012–2014</p> <p>Abramov-Frolov Fund Scholarship, 2009–2011</p> |
| OTHER ACTIVITIES | <p>Mathematical blog: https://ostrodmit.github.io/blog</p> |
| LANGUAGE SKILLS | <p>English (proficient)</p> <p>French (fluent)</p> <p>Russian (native)</p> <p>German (basic)</p> |