CONTACT Information University of Southern California Department of Mathematics Kaprielian Hall, office 406h

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Website

ostrodmit.github.io

OTHER LINKS:

Google Scholar • GitHub • YouTube

RESEARCH INTERESTS

• Mathematical statistics:

- high-dimensional & robust estimation, adaptation, testing, nonparametrics.

• Optimization theory:

 minimax & nonconvex problems, acceleration, non-Euclidean geometry, lower complexity bounds.

• Learning theory:

– fast rates/low regret in statistical/online learning; model misspecification.

• Signal processing:

- estimation with shift-invariant structure, super-resolution.

CURRENT

Assistant Professor (RTPC) of Mathematics

since 08/2021

Position University of Southern California, Department of Mathematics

Promoter: Stanislav Minsker

Previous

Postdoctoral Scholar

08/2019-08/2021

Positions University of Southern California, Viterbi School of Engineering

Host: Meisam Razaviyayn

ERCIM Alain Bensoussan Postdoctoral Fellow

02/2018-06/2019

Inria Paris, France Host: Francis Bach

Visiting PhD Student

12/2016-05/2017

University of Washington, Seattle

Host: Zaid Harchaoui

DEGREES

PhD, University of Grenoble

10/2014-01/2018

• PhD Thesis: Adaptive Signal Recovery by Convex Optimization Advisors: Anatoli Juditsky & Zaid Harchaoui

MSc & BSc, Moscow Institute of Physics and Technology 09/2008-07/2014

- MSc Thesis: Concentration Inequalities for the Exponential Weighting Method Advisor: Yuri Golubev
- BSc Thesis: Analytical Study of NHDP Link Management Protocol

Preprints & Working Papers

Nonconvex-Nonconcave Min-Max Optimization with a Small Maximization Domain D. Ostrovskii, B. Barazandeh, M. Razaviyayn. arXiv:2110.03950, 2021.

Near-Optimal Procedures for Model Discrimination with Non-Disclosure Properties D. Ostrovskii, M. Ndaoud, A. Javanmard, M. Razaviyayn. arXiv:2012.02901, 2020.

Efficient Primal-Dual Algorithms for Large-Scale Multiclass Classification D. Babichev, D. Ostrovskii, F. Bach. arXiv:1902.03755, 2019.

Structure-Blind Deconvolution via Convex Optimization D. Ostrovskii, A. Juditsky. Available upon request, 2018.

BOOK CHAPTER

Adaptive Denoising of Signals with Shift-Invariant Structure

D. Ostrovskii, Z. Harchaoui, A. Judistky, A. Nemirovski. arXiv:1806.04028 Foundations of Modern Statistics: V. Spokoiny's 60th Anniversary Festscrift, to appear.

JOURNAL PUBLICATIONS

Efficient Search of First-Order Nash Equilibria in Nonconvex-Concave Smooth Min-Max Problems

D. Ostrovskii, A. Lowy, M. Razaviyayn. arXiv:2002.07919 SIAM Journal on Optimization, 31:4, pp. 2508-2538, 2021.

Finite-Sample Analysis of M-Estimators Using Self-Concordance

D. Ostrovskii, F. Bach. arXiv:1810.06838

Electronic Journal of Statistics, 15:1, pp. 326-391, 2021.

Concentration Inequalities for the Exponential Weighting Method

Y. Golubev, D. Ostrovskii. hal-01292413

Mathematical Methods of Statistics, 23:1, pp. 20-37, 2014.

A Dynamic Channel Reservation Method for Multimedia Streaming in Wi-Fi Mesh Networks

A. Krasilov, A. Lyakhov, D. Ostrovskii, E. Khorov.

Automation and Remote Control, 74:9, pp. 1460-1473, 2013.

Analytical Study of the Quality of Links Established by the Neighbourhood Discovery Protocol

A. Lyakhov, D. Ostrovskii, E. Khorov.

Journal of Communications Technology and Electronics, 57:12, pp. 1314-1321, 2012.

REFEREED CONFERENCE PUBLICATIONS Affine Invariant Covariance Estimation for Heavy-Tailed Distributions

D. Ostrovskii, A. Rudi. arXiv:1902.03086

COLT 2019

Beyond Least-Squares: Fast Rates for Regularized Empirical Risk Minimization through Self-Concordance

U. Marteau-Ferey, D. Ostrovskii, A. Rudi, F. Bach. arXiv:1902.03046 COLT 2019

Efficient First-Order Algorithms for Adaptive Signal Denoising

D. Ostrovskii, Z. Harchaoui. arXiv:1803.11262

ICML 2018

Structure-Blind Signal Recovery D. Ostrovskii, Z. Harchaoui, A. Juditsky, A. Nemirovski. arXiv:1607.05712 NeurIPS 2016

Adaptive Recovery of Signals by Convex Optimization Z. Harchaoui, A. Juditsky, A. Nemirovski, D. Ostrovskii. hal-01250215 COLT 2015

Dynamic Resource Allocation for MCCA-Based Streaming in Wi-Fi Mesh Networks E. Khorov, A. Krasilov, A. Lyakhov, D. Ostrovskii. WiFlex 2013

Analytical Study of Neighborhood Discovery and Link Management in OLSR E. Khorov, A. Kiryanov, A. Lyakhov, D. Ostrovskii. IFIP 2012

REVIEWING

Mathematical Programming, SIAM Journal on Optimization, Annals of Statistics, Journal of Machine Learning Research, NeurIPS, ICML, COLT, ALT, STOC

TEACHING

University of Southern California (2019-2022):

2022, Summer: Linear Algebra and Linear Differential Equations	12 st. 6h/wk.
2022, Spring: Elementary Probability and Statistics	34 st. 3h/wk.
2021, Fall: Introduction to Mathematical Statistics	10 st. 3h/wk.
2019–2021: Optimization for Machine Learning (invited lectures)	10 st. 2h/mth.

University of Grenoble (2016-2017), in French:

2017, Spring:	Calculus for Science and Engineering ("Cours-TD")	30 st. 3h/wk.
2016, Spring:	Calculus for Science and Engineering ("Cours-TD")	30 st. 3h/wk.
2016, Spring:	Statistical Methods for Biology & Medicine ("TP")	28 st. 3h/wk.

$Talks^1$

<u>2022:</u>

INFORMS Annual Meeting, Indianapolis	i
University of Southern California, Math Finance Colloquium	
École Polytechnique, Paris	j,z
INFORMS Optimization Society Conference (IOS 2022), Greenville	s
Johns Hopkins University	j,z
University of Cambridge	j,z

<u>2021:</u>

University of Washington, IFDS seminar	i,z
Johns Hopkins University, AMS seminar	i
Southern California Probability Symposium (SCPS 2022)	i,z
Higher School of Economics, Moscow	i
Universitat Pompeu Fabra, Barcelona	j,z
École Polytechnique Fédérale de Lausanne	j,z
Weierstrass Institute, Berlin	i,z
École Polytechnique, Paris $(\times 2)$	j,z

 $^{^{1}\}mathrm{Legend:}\ \mathbf{i}-\mathrm{invited}\ \mathrm{talk},\ \mathbf{z}-\mathrm{via}\ \mathrm{Zoom},\ \mathbf{p}-\mathrm{poster}\ \mathrm{presentation},\ \mathbf{j}-\mathrm{job}\ \mathrm{talk},\ \mathbf{s}-\mathrm{session}\ \mathrm{chaired}.$

<u>2019:</u>

	University of Southern California, Epstein Semin COLT 2019, Phoenix Optimization and Statistical Learning workshop Toyota Technological Institute, Chicago		p j
	<u>2018:</u>		
	ICML 2018, Stockholm Optimization and Learning workshop, Toulouse CWI-Inria workshop, Paris ICML 2018, Stockholm CWI seminar, Amsterdam Sierra seminar, Inria, Paris PhD defense, University of Grenoble		p p
	2017 & before:		
	Optimization Without Borders 2017, Les Houch NeurIPS 2016, Barcelona Université Grenoble Alpes University of Göttingen IRIT, Toulouse ORFE seminar, Princeton University of Washington, Seattle PGMO Days 2016, Paris COLT 2015, Paris StatLearn 2015, Grenoble	es	p j j
Honors & Awards	NeurIPS 2019 Best Reviewer (awarded to 400 re COLT 2019 Travel Award HDSI Postdoctoral Fellowship at UC San Diego ERCIM Alain Bensoussan Postdoctoral Fellowsh NVIDIA GPU Grant, 2017 NIPS 2016 Travel Award Increased State Academic Scholarship of the Ru Abramov-Frolov Fund Scholarship, 2009–2011	, 2019–2021 (offered) nip, 2018–2019	
SCIENTIFIC SCHOOLS	Structural Inference 2016, Brodten GPU for Signal and Image Processing 2015, Grenoble Machine Learning Summer School 2015, Kyoto Khronos-Persyvact Spring School 2015, Grenoble Microsoft School on Algorithms for Massive Data 2013, Moscow		
Languages	English • quasi-native level French • fluent, 5 years of living in France	Russian • mother tongue German • B1, needs reactivation	