

CONTACT INFORMATION	University of Southern California Viterbi School of Engineering 3740 McClintock Avenue Los Angeles, CA 90089 Phone: (+1) 213 713 5575 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. *Available upon request, 2018*

JOURNAL PAPERS Efficient Search of First-Order Nash Equilibria in Nonconvex-Concave Smooth Min-Max Problems
D. Ostrovskii, A. Lowy, M. Razaviyayn. *arXiv:2002.07919, 2020*
SIAM Journal on Optimization, in review (min. rev.)

Finite-Sample Analysis of M-Estimators Using Self-Concordance
D. Ostrovskii, F. Bach. *arXiv:1810.06838, 2018*
Electronic Journal of Statistics, vol. 15, no. 1, pp. 326-391, 2021

Concentration Inequalities for the Exponential Weighting Method
Y. Golubev, D. Ostrovskii.
Mathematical Methods of Statistics, 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. *Automation and Remote Control*, 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. *Journal of Communications Technology and Electronics*, 57:12, 2012, pp. 1314-1321

REFEREED
CONFERENCE
PAPERS 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*

SERVICE

- **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
TALKS	<p>2021</p> <ul style="list-style-type: none"> • University of Southern California EPFL Weierstrass Institute, Berlin <i>Near-Optimal Model Discrimination with Non-Disclosure</i> <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, 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> • Université Grenoble Alpes 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> <p>SCIENTIFIC SCHOOLS</p> <ul style="list-style-type: none"> 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	NeurIPS 2019 Free Registration (awarded to 400 highest-scoring reviewers) COLT 2019 Travel Award HDSI Postdoctoral Fellowship at UC San Diego, 2019–2021 (declined) ERCIM Alain Bensoussan Postdoctoral Fellowship, 2018–2019 (completed) NIPS 2016 Travel Award Increased State Academic Scholarship of the Russian Government, 2012–2014 Abramov-Frolov Fund Scholarship, 2009–2011	
OTHER ACTIVITIES	Mathematical blog: https://ostrodmit.github.io/blog	
LANGUAGE SKILLS	English (proficient) French (fluent)	Russian (native) German (basic)