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:

- large-scale, minimax, and nonconvex optimization; performance estimation.

• 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 POSITIONS

Postdoctoral Scholar

08/2019-08/2021

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, Spring: Elementary Probability and Statistics (Math 208)	49 st. 3h/wk.
2021, Fall: Introduction to Mathematical Statistics (Math 541b)	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 & Engineering ("Cours-TD")	30 st. 3h/wk.
2016, Spring:	Calculus for Science & Engineering ("Cours-TD")	30 st. 3h/wk.
2016, Spring:	Statistical Methods for Biology & Medicine ("TP")	28 st. 3h/wk.

$Talks^1$ 2021

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

2019

University of Southern California, Epstein Seminar
COLT 2019, Phoenix
Optimization and Statistical Learning workshop, Les Houches
Toyota Technological Institute, Chicago
j

 $^{^{1}\}mathrm{Legend}\colon\thinspace\mathtt{i}$ - invited talk, \mathtt{z} - via Zoom, \mathtt{p} - poster, \mathtt{j} - job talk.

<u>2018</u>

Honors & Awards

SCIENTIFIC SCHOOLS

Languages

	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	nes	p j j
	NeurIPS 2019 Best Reviewer (awarded to 400 re COLT 2019 Travel Award HDSI Postdoctoral Fellowship at UC San Diego ERCIM Alain Bensoussan Postdoctoral Fellows NVIDIA GPU Grant, 2017 NIPS 2016 Travel Award Increased State Academic Scholarship of the Ru Abramov-Frolov Fund Scholarship, 2009–2011	o, 2019–2021 (offered) hip, 2018–2019	
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			
	English • quasi-native level, 113/120 ToEFL French	Russian • native tongue German	

• B1, needs reactivation

 $\bullet\,$ fluent, 5 years of living in France