William de Vazelhes

PhD candidate in ML at MBZUAI

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Summary

- 9 years of experience in ML.
- PhD in ML at MBZUAI (expected 2024) and MSc in ML at Supélec (2016).
- Publications in NeurIPS, ICLR, JMLR, and AAAI.
- scikit-learn contributor (implemented NeighborhoodComponentsAnalysis + various PRs) and core contributor of metric-learn (Python package with +1.3K stars on Github and a JMLR paper with +60 citations).
- Skills: Math for ML (Linear Algebra, Optimization, Stats. & Proba., Real Analysis, etc.), Python: numpy scipy scikit-learn pandas matplotlib (advanced), pytorch jax tensorflow (medium).

Education

Aug. 2021 to **PhD Candidate**, MBZUAI, UAE, Machine Learning Major.

June 2024

- Supervisor : Bin Gu

(expected)

- Topic: Hard-Thresholding algorithms. (Optimization (Zeroth Order, First Order, Deterministic & Stochastic), guarantees for Sparse Recovery).
- Applications : Medical Imaging, Portfolio Optimization.
- 1st year courses: Optimization, Advanced ML, Probabilistic ML (Cumulative GPA: 3.9)

Aug. 2012 to Master of Science, Supeliec (highly selective "Grande Ecole"), (⊂ CentraleSupelec ⊂ Paris-Saclay),

Aug. 2016 France, SIR major (Machine Learning and Signal Processing).

Machine Learning, Numerical Optimization, Image and Speech Processing, Statistics and Probabilities, High Performance Computing, Software Engineering, Electrical Engineering.

Jan. 2014 ERASMUS Programme, UNIVERSIDAD CARLOS III, Madrid, Spain.

to June 2014 Medical Image Processing, Multimodality Imaging, Telecommunications, Communication Theory.

2010 to 2012 Preparatory School, STANISLAS, Paris, PCSI-PSI.

Intensive preparation in Mathematics and Physics for the French "Grandes Ecoles" competition. Set Theory, Linear Algebra, Real Analysis, Multivariate Analysis, Differential Equations, Physics.

Professional Experience

2023-2024 Reviewer, ICML (2024), ICLR (2023), NEURIPS (2023).

Spring 2023 **Teaching Assistant**, MBZUAI, Abu Dhabi, UAE, *Syllabus here*.

Optimization course (MTH702): helping students during labs and grading assignments.

Dec. 2019 PhD Student, HUAWEI & UNIVERSITE GUSTAVE EIFFEL, Paris, France.

to April 2021

- **Supervisor**: Abdellatif Zaidi
- Topic: Variational Autoencoders through the lens of Rate-Distortion Theory, Minimax Rates in Wasserstein distance for Kernel Density Estimation, Wasserstein Barycenter for Data Fusion.
- Implemented an algorithm for the Wasserstein Barycenter in Mindspore (Huawei's ML framework).

Sept. 2017 **Research Engineer**, INRIA, Magnet Team, Lille, France.

to Aug. 2019

- Supervisor : Aurélien Bellet
- Developed a scikit-learn compatible package for metric learning. (https://github.com/scikit-learncontrib/metric-learn) (1.3K+ \updownarrow , 60+ cit.).
- Improved the speed, memory cost, and robustness of pre-existing algorithms by vectorizing computations in novel ways, changing the iterative methods for optimizing the algorithms, solving problems due to numerical uncertainties, and check-proofing the algorithms by testing them on mathematical toy problems.
- Contributed to scikit-learn. Main contribution: NeighborhoodComponentsAnalysis (NCA).

Oct. 2016 Data Scientist, SIDETRADE, Boulogne-Billancourt, France.

to July 2017

- Improved the number of records successfully fuzzy matched in the company's heterogeneous database by $\sim 30\%$, using elasticsearch + query randomization in Python + ML-based results filtering in scikit-learn. Developed both the prototype and part of the production code (pickling, and efficient batch prediction API).
- Prototyped mail classification algorithms to help send the appropriate invoice reminder or warning to consumers.
- Prepared the team's GPU server to integrate it with Dataiku's built-in machine learning interface.

- Apr. 2016 Research Intern, ORANGE LABS, Chatillon, France, Report here.
- to Sept. 2016 -
 - Supervisor: Romain Laroche
 Implemented Deep RL algorithms (DQN, DDQN, A3C) for Human-Machine Dialogue, in Python and Java.
 - Jan. 2015 Research Intern, POLYTECHNIQUE MONTREAL, Montreal, Canada, Report here.
- to July 2015 -
 - **Supervisor**: Yves Goussard
 - Derived a MAP cost function for CT reconstruction (and its gradient in closed form), optimized it with I-bfgs-b, and integrated the code within the Matlab CT simulation library of the lab.
 - 2014 Physics and Maths Tutor, Paris, France.

Publications (* : equal contribution)

- 2024 **ICLR**, New Insight of Variance reduce in Zero-Order Hard-Thresholding: Mitigating Gradient Error and Expansivity Contradictions, *Xinzhe Yuan*, *William de Vazelhes*, *Bin Gu*, *Huan Xiong*. [Paper] [Supplementary and Code]
- 2024 **AAAI**, Iterative Regularization with k-support Norm: An Important Complement to Sparse Recovery, *William de Vazelhes*, *Bhaskar Mukhoty, Xiao-Tong Yuan, Bin Gu.* [Paper] [Code]
- 2024 **AAAI**, Limited Memory Online Gradient Descent for Kernelized Pairwise Learning with Dynamic Averaging, *Hilal AlQuabeh*, *William de Vazelhes*, *Bin Gu*.
- 2023 **NeurIPS**, Direct Training of SNN using Local Zeroth Order Method, *Bhaskar Mukhoty**, *Velibor Bojković**, *William de Vazelhes*, *Xiaohan Zhao*, *Giulia De Masi*, *Huan Xiong*, *Bin Gu*. [Paper] [Code]
- 2022 **NeurIPS**, Zeroth-Order Hard-Thresholding: Gradient Error vs. Expansivity, *William de Vazelhes*, *Hualin Zhang, Huimin Wu, Xiao-Tong Yuan, Bin Gu.* [Paper] [Poster] [Video] [Supplemental and Code]
- 2022 **ICDM**, Efficient Semi-Supervised Adversarial Training without Guessing Labels, *Huimin Wu*, *William Vazelhes*, *Bin Gu*. [Paper]
- 2020 **JMLR**, metric-learn : Metric Learning Algorithms in Python, *William de Vazelhes*, *CJ Carey, Yuan Tang, Nathalie Vauquier, Aurélien Bellet*. [Github Repo] [Paper] [Video]

Talks

- May 2023 **Candidacy Exam Presentation.** Abu Dhabi, UAE. Zeroth-Order Hard-Thresholding, Sparsity with k-support Norm, Perspectives. *Slides*.
- Dec. 2022 **NeurIPS.** New Orleans, USA. Zeroth-Order Hard-Thresholding: Gradient Error vs. Expansivity. *Video and Slides, Poster.*
- March 2022 MBZUAI Group Seminar. Abu Dhabi, UAE. Forward Mode and Directional Derivatives. Slides.
 - Nov. 2021 **MBZUAI Group Seminar.** Abu Dhabi, UAE. Presenting the literature on sparse optimization to the group. *Slides.*
 - Oct. 2018 **PyConFR.** Lille, France. Metric-learn: a scikit-learn compatible package for metric learning. *Video, Slides.*

Awards

Oct. 2022 NeurIPS 2022 Scholar Award.

Software

Python libraries

scikit-learn. Contributions : NeighborhoodComponentsAnalysis + various PRs.
metric-learn. Core contributor. +1.3K stars on Github and JMLR paper with +60 citations.

Sprints

- Feb. 2019 scikit-learn sprint in Paris, France.
- July 2018 scikit-learn sprint during SciPy in Austin, Texas, USA.

Languages, Libraries, and Tools

Python: numpy scipy scikit-learn pandas matplotlib (advanced), pytorch jax tensorflow (medium). Linux, OS X, Windows, Git, Conda, Pip, VSCode, Emacs, Pycharm, Vim.

Projects

- Spring 2022 **Final project for ML702**, *MBZUAI*, 3 teammates, Report here.
 - Literature review on Bi-level optimization.
 - Fall 2021 **Final project for ML701**, *MBZUAI*, 3 teammates, Code here, Report here. "Attacks4Good": Data poisoning to improve fairness, using Bayesian Optimization.
 - Oct. 2015 Robot control with speech recognition, Supelier, 2 teammates, Code here, Report here.
- to Jan. 2016 Implemented a robot voice control with a KNN with DTW distance and a dataset of commands MFCCs (MATLAB, C++, ROS).
 - Sept. 2013 $\,$ Game creation, Supelec, 2 teammates.
- to Dec. 2013 Implemented a "connect the dots" video game in JAVA.
 - Apr. 2013 **Neural firing rates analysis**, Supelec, 2 teammates, Code and report here: goo.gl/XmnQnT.
- to June 2013 Implemented an Izhikevich spiking neural network model and studied its various regimes. (MATLAB)

Languages

English (TOEFL 112/120), French (Mother Tongue), Spanish (Intermediate), Moroccan (Beginner).

Volunteering

2012 to 2014 CHEER UP!: visiting teenagers suffering from cancer, to help them realize projects (e.g. learning the guitar, meeting celebrities etc). Organized a golf tournament for fundraising.