

CONTACT INFORMATION INRIA - SIERRA project-team  
2 rue Simone Iff  
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WEBSITE ostrodmmit.github.io

CURRENT POSITION **ERCIM Alain Bensoussan Postdoctoral Fellow** *Feb. 2018 – present*  
Host institution: INRIA Paris  
Hosts: Francis Bach (INRIA Paris), Peter Grünwald (CWI Amsterdam)

RESEARCH INTERESTS

- Statistical learning theory
- Robust estimation
- Convex optimization
- Statistical signal processing

DEGREES **PhD, Université Grenoble Alpes** *Oct. 2014 – Jan. 2018*

• Thesis: *Adaptive Signal Recovery by Convex Optimization*  
Advisers: Anatoli Juditsky, Zaid Harchaoui, Laurent Desbat

**MSc, Moscow Institute of Physics and Technology** *Sep. 2012 – Jul. 2014*

• Thesis: *Concentration Inequalities for the Exponential Weighting Method*  
Adviser: Yuri Golubev

**BSc, Moscow Institute of Physics and Technology** *Sep. 2008 – Jul. 2012*

• Thesis: *Analytical Study of NHDP Link Management Protocol*  
Adviser: Andrey Lyakhov

PREPRINTS **Affine Invariant Covariance Estimation for Heavy-Tailed Distributions**  
D. Ostrovskii, A. Rudi  
*Submitted 2019, arXiv:1902.03086*

**Beyond Least-Squares: Fast Rates for Regularized Empirical Risk Minimization through Self-Concordance**  
U. Marteau-Ferey, D. Ostrovskii, A. Rudi, F. Bach  
*Submitted 2019, arXiv:1902.03046*

**Efficient Primal-Dual Algorithms for Large-Scale Multiclass Classification**  
D. Babichev, D. Ostrovskii, F. Bach (equal contribution of the first two authors)  
*Submitted 2019, arXiv:1902.03755*

**Finite-Sample Analysis of M-Estimators using Self-Concordance**  
D. Ostrovskii, F. Bach  
*Submitted 2018, arXiv:1810.06838*

**Adaptive Denoising of Signals with Shift-Invariant Structure**  
D. Ostrovskii, Z. Harchaoui, A. Juditsky, A. Nemirovski  
*Submitted 2018, arXiv:1806.04028*

**Adaptive Deconvolution by Convex Optimization**

D. Ostrovskii, Z. Harchaoui, A. Juditsky, A. Nemirovski  
*In preparation 2018*

CONFERENCE  
PUBLICATIONS

**Efficient First-Order Algorithms for Adaptive Signal Denoising**

D. Ostrovskii, Z. Harchaoui  
*ICML 2018, arXiv:1803.11262*

**Structure-Blind Signal Recovery**

D. Ostrovskii, Z. Harchaoui, A. Juditsky, A. Nemirovski  
*NIPS 2016, arXiv:1607.05712*

**Adaptive Recovery of Signals by Convex Optimization**

Z. Harchaoui, A. Juditsky, A. Nemirovski, D. Ostrovskii  
*COLT 2015, hal:01250215*

**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, and D. Ostrovskii  
*IFIP 2012*

JOURNAL  
PUBLICATIONS

**Concentration Inequalities for the Exponential Weighting Method**

Y. Golubev and D. Ostrovskii  
*Mathematical Methods of Statistics, vol. 23, no. 1, pp. 20-37, 2014*

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

A. Krasilov, A. Lyakhov, D. Ostrovskii, and E. Khorov  
*Automation and Remote Control, vol. 74, no. 9, pp. 1460-1473, 2013*

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

A. Lyakhov, D. Ostrovskii, and E. Khorov  
*Journal of Communications Technology and Electronics, vol. 57, no. 12, pp. 1314-1321, 2012*

RESEARCH  
EXPERIENCE

Visting Researcher, University of Washington

*Dec. 2016 – May 2017*

- Efficient Algorithms for Large-Scale and Robust Supervised Learning  
Host: Zaid Harchaoui

Research Intern

INRIA Grenoble, 2014

Research Assistant

Institute for Information Transmission Problems, 2011-2013

COMMUNITY  
SERVICE

Reviewer: COLT 2016, NIPS 2016, ICML 2017, ALT 2018, NIPS 2018, NIPS 2019

Co-organizer: Khronos-Persyvact Spring School 2015, Grenoble

TEACHING           Calculus for science and engineering, 2015/16, 2016/17  
Statistical methods in biology, 2015/16

TALKS               CWI-INRIA Workshop 2018, INRIA, Paris  
Optimization and Learning workshop 2018, Toulouse  
ICML 2018, Stockholm  
CWI seminar, Amsterdam, 2018  
SIERRA Team seminar, INRIA Paris, 2018  
PhD Defense, Université Grenoble Alpes, 2018  
Institut für Mathematische Stochastik, University of Goettingen, 2017  
IMT, Toulouse, 2017  
ORFE seminar, Princeton, 2017  
NIPS 2016, Barcelona  
PGMO Days 2016, Palaiseau  
Optimization without Borders 2016, Les Houches  
COLT 2015, Paris  
Statlearn 2015, Grenoble

SCIENTIFIC SCHOOLS   Structural Inference 2016, Brodten  
GPU for Signal and Image Processing 2015, Grenoble  
Machine Learning Summer School 2015, Kyoto  
Khronos-Persyvact Spring School at *Statlearn* 2015 workshop, Grenoble  
Microsoft School on Algorithms for Massive Data 2013, Moscow

HONORS             ERCIM Alain Bensoussan Postdoctoral Fellowship, 2018–2019  
NIPS 2016 Travel Grant  
Increased State Academic Scholarship of the Russian Government, 2012–2014  
Abramov-Frolov Fund Scholarship, 2009–2011

LANGUAGE SKILLS    English (proficient)                    Russian (native)  
French (fluent)                        German (basic)