

CONTACT INFORMATION INRIA - SIERRA project-team
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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

