

# Alexander (Sasha) Rakhlin

Department of Statistics, The Wharton School, University of Pennsylvania  
465 Jon M. Huntsman Hall, Philadelphia, PA 19104  
Email: rakhlin at wharton.upenn.edu

## ACADEMIC APPOINTMENTS

- 01/2016 - 12/2016      **Massachusetts Institute of Technology**  
*Visiting Professor*, Center for Statistics
- 07/2015 -                **University of Pennsylvania**  
*Associate Professor (with tenure)*, Department of Statistics, The Wharton School  
Secondary appointment: Department of Computer & Information Science
- 01/2009 - 06/2015      **University of Pennsylvania**  
*Assistant Professor*, Department of Statistics, The Wharton School  
Secondary appointment: Department of Computer & Information Science  
*Co-director*, Penn Research in Machine Learning (PRiML)
- 07/2006 - 12/2008      **University of California, Berkeley**  
*Postdoctoral Scholar*, Dept. of Electrical Engineering and Computer Sciences  
Supervisor: Peter L. Bartlett.

## EDUCATION

- 09/2000 - 06/2006      **Massachusetts Institute of Technology**  
Ph.D., Center for Biological and Computational Learning  
Supervisor: Tomaso Poggio. Thesis: *Applications of Empirical Processes in Learning Theory: Algorithmic Stability and Generalization Bounds.*
- 09/1996 - 06/2000      **Cornell University**  
B.A. in Computer Science, B.A. in Mathematics. GPA 4.0/4.0

## TEACHING

- Spring 2017              **Department of Statistics, University of Pennsylvania**  
*STAT 991: Online Methods in Machine Learning: Theory and Applications*
- Spring 2016              **EECS, Massachusetts Institute of Technology**  
*6.883: Online Methods in Machine Learning: Theory and Applications*
- Spring 2015              **Department of Statistics, University of Pennsylvania**  
*STAT 991: Concentration Inequalities*
- Fall 2009-2015          **Department of Statistics, University of Pennsylvania**  
*STAT 101: Intro to Statistics*
- Spring 2015              **Spring School “Structural Inference in Statistics”, Germany**  
<https://www.mathematik.hu-berlin.de/for1735/spring-school-2015>
- Spring 2012, 2014      **Department of Statistics, University of Pennsylvania**  
*STAT 928: Statistical Learning Theory and Sequential Prediction*
- Summer 2012            **The 21st Machine Learning Summer School (Kyoto, Japan)**  
*Introduction to Statistical Learning Theory*

Spring 2012	<b>ENSAE, Paris Graduate School of Economics, Statistics and Finance</b> <i>From Statistical Learning to Sequential Prediction: A Minimax Approach (minicourse)</i>
Spring 2009	<b>Department of Statistics, University of Pennsylvania</b> <i>STAT 991: Regularization Methods</i>
Spring 2008	<b>Dept. of Electrical Engineering &amp; Computer Sciences, UC Berkeley</b> <i>Statistical Learning Theory, Co-Lecturer</i>
2003 – 2008	<b>Center for Biological and Computational Learning, MIT</b> <i>Statistical Learning Theory and Applications, Co-Lecturer</i>

## AWARDS AND GRANTS

- NSF CAREER Award, Division of Mathematical Sciences, 2011–2015, *Statistical and Computational Complexities of Modern Learning Problems*.
- NSF CCF-1116928, Algorithmic Foundations, Division of Computer and Comm. Foundations, 2011–2014, *From Statistical to Worst-Case Learning: A Unified Framework*.
- NSF DMS-1521529, Computational and Data-Enabled Science and Engineering in Mathematical and Statistical Sciences, 2015-2017, *Collaborative Research: Novel Computational and Statistical Approaches to Prediction and Estimation* (co-PI with K. Sridharan)
- DARPA program on Fundamental Limits of Learning, *Foundations of Scalable Statistical Learning*, (with G. Bresler, A. Jadbabaie, A. Ozdaglar, P. Rigollet, D. Shah, S. Sra, and C. Uhler)
- Office of Naval Research Grant. *New Paradigms for Scalable Online Decentralized Optimization* (co-PI with A. Jadbabaie, A. Ribeiro, and A. Ozdaglar)
- NSF DMS-1342739, CDS&E-MSS, Division of Mathematics Sciences, 2013–2014.
- Dorinda and Mark Winkelman Distinguished Scholar Award, 2012
- Best Paper Award, Conference on Learning Theory, 2011
- Dean’s Research Fund, Wharton School, 2010, 2012, 2014
- IBM Research’s 2008 Pat Goldberg Memorial Best Paper Award in CE, EE and Math; Machine Learning Journal Award

## EDITORIAL BOARDS, COMMITTEES

- Associate Editor, *The Annals of Statistics*, 2016–2018
- Program Chair (with V. Feldman), *Conference on Learning Theory*, 2016
- Action Editor, *Journal of Machine Learning*, 2013–present
- Editorial Board: *Machine Learning Journal*, 2011–2014
- Guest Editor: *Journal of Computer and System Sciences*, Special Issue on Learning Theory, 2010
- Conference on Learning Theory *Steering Committee Member*, 2011–2014
- Association for Computational Learning, Secretary, 2014–present

- Penn Research in Machine Learning, co-director, 2010–
- Penn Applied Mathematics and Computational Science, Executive Committee, 2013–
- Program Committees: COLT, NIPS, ALT, AISTATS (multiple years)

## BOOK DRAFT

- ★ A. Rakhlin and K. Sridharan. *Statistical Learning and Sequential Prediction*, in preparation.

## PREPRINTS

- ★ A. Rakhlin and K. Sridharan. *A Tutorial on Online Supervised Learning with Applications to Node Classification in Social Networks*, 2016. [arxiv.org/abs/1608.09014](https://arxiv.org/abs/1608.09014)
- ★ T. Cai, T. Liang, and A. Rakhlin. *Weighted Message Passing and Minimum Energy Flow for Heterogeneous Stochastic Block Models with Side Information*. Submitted, 2017. [arxiv.org/abs/1709.03907](https://arxiv.org/abs/1709.03907)
- ★ T. Cai, T. Liang, and A. Rakhlin. *Inference via Message Passing on Partially Labeled Stochastic Block Models*. Submitted, 2016. [arxiv.org/abs/1603.06923](https://arxiv.org/abs/1603.06923)
- ★ A. Rakhlin and K. Sridharan. *Online Nonparametric Regression with General Loss Functions*. [arxiv.org/abs/1501.06598](https://arxiv.org/abs/1501.06598)
- ★ A. Rakhlin and K. Sridharan. *Sequential Probability Assignment with Binary Alphabets and Large Classes of Experts*. [arxiv.org/abs/1501.07340](https://arxiv.org/abs/1501.07340)
- ★ T. Liang, H. Narayanan, and A. Rakhlin. *On Zeroth-Order Stochastic Convex Optimization via Random Walks*. [arxiv.org/abs/1402.2667](https://arxiv.org/abs/1402.2667)

## PUBLICATIONS ( ★ denotes alphabetical ordering )

- ★ D. Foster, A. Rakhlin, and K. Sridharan. *ZIGZAG: A new approach to adaptive online learning*. The 30th Annual Conference on Learning Theory (COLT 2017). [arxiv.org/abs/1704.04010](https://arxiv.org/abs/1704.04010)
- ★ M. Raginsky, A. Rakhlin, and M. Telgarsky. *Non-Convex Learning via Stochastic Gradient Langevin Dynamics: A Nonasymptotic Analysis*. The 30th Annual Conference on Learning Theory (COLT 2017). [arxiv.org/abs/1702.03849](https://arxiv.org/abs/1702.03849)
- ★ A. Rakhlin and K. Sridharan. *On Equivalence of Martingale Tail Bounds and Deterministic Regret Inequalities*. The 30th Annual Conference on Learning Theory (COLT 2017). [arxiv.org/abs/1510.03925](https://arxiv.org/abs/1510.03925).
- ★ A. Rakhlin and K. Sridharan. *Efficient Multiclass Prediction on Graphs via Surrogate Losses*. The 20th International Conference on Artificial Intelligence and Statistics (AISTATS), 2017.
- ★ T. Cai, T. Liang, and A. Rakhlin. *On Detection and Structural Reconstruction of Small-World Random Networks*. IEEE Transactions on Network Science and Engineering. Accepted, 2016. [arxiv.org/abs/1604.06474](https://arxiv.org/abs/1604.06474)
- ★ T. Cai, T. Liang, and A. Rakhlin. *Computational and Statistical Boundaries for Submatrix Localization*. The Annals of Statistics. Accepted, 2016. [arxiv.org/abs/1502.01988](https://arxiv.org/abs/1502.01988)
- ★ A. Rakhlin and K. Sridharan. *BISTRO: An Efficient Relaxation-Based Method for Contextual Bandits*. The 33rd International Conference on Machine Learning (ICML 2016). [arxiv.org/abs/1602.02196](https://arxiv.org/abs/1602.02196)

- ★ T. Cai, T. Liang, and A. Rakhlin. *Geometric Inference for General High-Dimensional Linear Inverse Problems*. The Annals of Statistics, 2016. [arxiv.org/abs/1404.4408](https://arxiv.org/abs/1404.4408)
- ★ M. Raginsky, A. Rakhlin, M. Tsao, Y. Wu, and A. Xu. *Information-Theoretic Analysis of Stability and Bias of Learning Algorithms*. The IEEE Information Theory Workshop, 2016.
- S. Shahrampour, A. Rakhlin, and A. Jadbabaie. *Multi-Armed Bandits in Multi-Agent Networks*. The 42nd IEEE International Conference on Acoustics, Speech and Signal Processing, 2016.
- ★ D. Foster, A. Rakhlin, and K. Sridharan. *Adaptive Online Learning*. Advances in Neural Information Processing Systems (NIPS 2015). [arxiv.org/abs/1508.05170](https://arxiv.org/abs/1508.05170)
- ★ A. Rakhlin and K. Sridharan. *Hierarchies of Relaxations for Online Prediction Problems with Evolving Constraints*. The 28th Annual Conference on Learning Theory (COLT 2015). [arxiv.org/abs/1503.01212](https://arxiv.org/abs/1503.01212)
- ★ T. Liang, A. Rakhlin, and K. Sridharan. *Learning with Square Loss: Localization through Offset Rademacher Complexity*. The 28th Annual Conference on Learning Theory (COLT 2015). [arxiv.org/abs/1502.06134](https://arxiv.org/abs/1502.06134)
- ★ A. Belloni, T. Liang, H. Narayanan, and A. Rakhlin. *Escaping the Local Minima via Simulated Annealing: Optimization of Approximately Convex Functions*. The 28th Annual Conference on Learning Theory (COLT 2015). [arxiv.org/abs/1501.07242](https://arxiv.org/abs/1501.07242)
- ★ H. Narayanan and A. Rakhlin. *Efficient Sampling from Time-Varying Distributions*. Journal of Machine Learning Research. Accepted, 2015. [arxiv.org/abs/1309.5977](https://arxiv.org/abs/1309.5977)
- ★ A. Rakhlin, K. Sridharan, and A. Tewari. *Sequential Complexities and Uniform Martingale Laws of Large Numbers*. Probability Theory and Related Fields. vol. 161, no. 1-2, pp. 111–153, 2015.
- ★ A. Rakhlin, K. Sridharan, and A. Tewari. *Online Learning via Sequential Complexities*. Journal of Machine Learning Research, vol 16, pp. 155–186, 2015.
- S. Shahrampour, A. Rakhlin, and A. Jadbabaie. *Distributed Detection: Finite-time Analysis and Impact of Network Topology*. IEEE Transactions on Automatic Control. Accepted, 2015. [arxiv.org/abs/1409.8606](https://arxiv.org/abs/1409.8606)
- ★ A. Jadbabaie, A. Rakhlin, S. Shahrampour, and K. Sridharan. *Online Optimization: Competing with Dynamic Comparators*. The 18th International Conference on Artificial Intelligence and Statistics (AISTATS), 2015.
- ★ A. Rakhlin, K. Sridharan, and A. Tsybakov. *Empirical Entropy, Minimax Regret and Minimax Risk*. Bernoulli Journal. Forthcoming, 2014. (accepted 09/2014)
- ★ A. Rakhlin and K. Sridharan. *Online Nonparametric Regression*. The 27th Annual Conference on Learning Theory (COLT 2014).
- ★ A. Rakhlin and K. Sridharan. *On Martingale Extensions of Vapnik-Chervonenkis Theory with Applications to Online Learning*. Book chapter: in A. Chervonenkis Festschrift. To appear, 2014.
- ★ G. Bartók, D. Foster, D. Pál, A. Rakhlin, and C. Szepesvári. *Partial Monitoring — Classification, Regret Bounds, and Algorithms*. Mathematics of Operations Research, vol. 39, no. 4, pp. 967–997, 2014.
- ★ A. Rakhlin and K. Sridharan. *On Semi-Probabilistic Universal Prediction*. IEEE Information Theory Workshop, 2013. Invited paper.

- ★ A. Rakhlin and K. Sridharan. *Optimization, Learning, and Games with Predictable Sequences*. Advances in Neural Information Processing Systems (NIPS 2013).
- S. Shahrampour, A. Rakhlin, and A. Jadbabaie. *Online Learning of Dynamic Parameters in Social Networks*. Advances in Neural Information Processing Systems (NIPS 2013).
- ★ W. Han, A. Rakhlin, and K. Sridharan. *Competing with Strategies*. The 26th Annual Conference on Learning Theory (COLT 2013).
- ★ A. Rakhlin and K. Sridharan. *Online Learning with Predictable Sequences*. The 26th Annual Conference on Learning Theory (COLT 2013).
- ★ A. Rakhlin, O. Shamir, and K. Sridharan. *Localization and Adaptation in Online Learning*. The 16th International Conference on Artificial Intelligence and Statistics (AISTATS 2013).
- ★ A. Agarwal, D. Foster, D. Hsu, S. Kakade, and A. Rakhlin. *Stochastic Convex Optimization with Bandit Feedback*. SIAM Journal on Optimization, vol. 23, no. 1, pp. 213-240, 2013. (Conference version: NIPS'11).
- ★ A. Rakhlin, O. Shamir, and K. Sridharan. *Relax and Randomize: From Value to Algorithms*. Advances in Neural Information Processing Systems (NIPS 2012). (Accepted for full oral presentation).
- ★ A. Rakhlin, O. Shamir, and K. Sridharan. *Making Gradient Descent Optimal for Strongly Convex Stochastic Optimization*. The 29th International Conference on Machine Learning (ICML 2012).
- ★ D. Foster and A. Rakhlin. *No Internal Regret via Neighborhood Watch*. The 15th International Conference on Artificial Intelligence and Statistics (AISTATS 2012).
- ★ J. Abernethy, E. Hazan, and A. Rakhlin. *Interior-Point Methods for Full-Information and Bandit Online Learning*. IEEE Transactions on Information Theory, vol. 58, no. 7, pp. 4164–4175, 2012.
- S. Seshia and A. Rakhlin. *Quantitative Analysis of Systems Using Game-Theoretic Learning*. ACM Transactions on Embedded Computing Systems, vol. 11, no. S2, pp. 1-27, 2012.
- ★ M. Raginsky and A. Rakhlin. *Lower Bounds for Passive and Active Learning*. Advances in Neural Information Processing Systems (NIPS 2011).
- ★ A. Rakhlin, K. Sridharan, and A. Tewari. *Online Learning: Stochastic, Constrained, and Smoothed Adversaries*. Advances in Neural Information Processing Systems (NIPS 2011).
- ★ D. Foster, A. Rakhlin, K. Sridharan, and A. Tewari. *Complexity-Based Approach to Calibration with Checking Rules*. The 24th Annual Conference on Learning Theory (COLT 2011).
- ★ A. Rakhlin, K. Sridharan, and A. Tewari. *Online Learning: Beyond Regret*. The 24th Annual Conference on Learning Theory (COLT 2011). (**COLT'11 Best Paper Award**)
- ★ M. Raginsky and A. Rakhlin. *Information-Based Complexity, Feedback and Dynamics in Convex Programming*. IEEE Transactions on Information Theory, vol. 57, no. 10, pp. 7036–7056, 2011.
- ★ A. Rakhlin, K. Sridharan, and A. Tewari. *Online Learning: Random Averages, Combinatorial Parameters, and Learnability*. Advances in Neural Information Processing Systems (NIPS 2010). (Accepted for full oral presentation)
- ★ H. Narayanan and A. Rakhlin. *Random Walk Approach to Regret Minimization*. Advances in Neural Information Processing Systems (NIPS 2010).

- ★ M. Raginsky, A. Rakhlin, and S. Yüksel. *Online Convex Programming and Regularization in Adaptive Control*. The 49th IEEE Conference on Decision and Control (CDC 2010).
- ★ J. Abernethy and A. Rakhlin. *Beating the Adaptive Bandit with High Probability*. The 22nd Annual Conference on Learning Theory (COLT 2009).
- ★ J. Abernethy, A. Agarwal, P. Bartlett, and A. Rakhlin. *A Stochastic View of Optimal Regret through Minimax Duality*. The 22nd Annual Conference on Learning Theory (COLT 2009).
- S. Seshia and A. Rakhlin. *Game-Theoretic Timing Analysis*. International Conference on Computer-Aided Design (ICCAD 2008).
- ★ J. Abernethy, E. Hazan, and A. Rakhlin. *Competing in the Dark: An Efficient Algorithm for Bandit Linear Optimization*. The 21st Annual Conference on Learning Theory (COLT 2008). (**Machine Learning Journal Award** and **IBM Research's 2008 Pat Goldberg Memorial Best Paper Award in CE, EE and Math**)
- ★ J. Abernethy, P. Bartlett, A. Rakhlin, and A. Tewari. *Optimal Strategies and Minimax Lower Bounds for Online Convex Games*. The 21st Annual Conference on Learning Theory (COLT 2008).
- ★ P. Bartlett, V. Dani, T. Hayes, S. Kakade, A. Rakhlin, and A. Tewari. *High-Probability Regret Bounds for Bandit Online Linear Optimization*. The 21st Annual Conference on Learning Theory (COLT 2008).
- ★ P. Bartlett, E. Hazan, and A. Rakhlin. *Adaptive Online Gradient Descent*. Advances in Neural Information Processing Systems (NIPS 2007). (**Accepted for full oral presentation**)
- A. Rakhlin, J. Abernethy, and P. Bartlett. *Online Discovery of Similarity Mappings*. The 24th International Conference on Machine Learning (ICML 2007) pp. 767–774.
- ★ J. Abernethy, P. Bartlett, and A. Rakhlin. *Multitask Learning with Expert Advice*. The 20th Annual Conference on Learning Theory (COLT 2007), pp. 484–498.
- A. Rakhlin and A. Caponnetto. *Stability of K-Means Clustering*. Advances in Neural Information Processing Systems (NIPS 2007), pp. 1121–1128.
- A. Rakhlin. *Applications of Empirical Processes in Learning Theory: Algorithmic Stability and Generalization Bounds*, Ph.D. Thesis, MIT, 2006.
- ★ A. Caponnetto and A. Rakhlin. *Stability Properties of Empirical Risk Minimization over Donsker Classes*. Journal of Machine Learning Research, vol. 7, pp. 2565–2583, 2006.
- A. Rakhlin, D. Panchenko, and S. Mukherjee. *Risk Bounds for Mixture Density Estimation*. ESAIM: Probability and Statistics, vol. 9, pp. 220–229, 2005.
- A. Rakhlin, S. Mukherjee, and T. Poggio. *Stability Results in Learning Theory*. Analysis and Applications (Special Issue on Learning Theory), vol. 3, no. 4, pp. 397–417, 2005.
- T. Poggio, S. Mukherjee, R. Rifkin, A. Rakhlin and A. Verri, *B. Uncertainty in Geometric Computations*, J. Winkler and M. Niranjana (eds.), Kluwer Academic Publishers, pages 131–141, 2002.
- A. Rakhlin, G. Yeo and T. Poggio, *Extra-label Information: Experiments with View-based Classification*. Proceedings of the Sixth International Conference on Knowledge-Based Intelligent Information & Engineering Systems, Crema, Italy, 2002.

## TECHNICAL REPORTS (other than above)

- A. Agarwal, A. Rakhlin, and P. L. Bartlett. *Matrix Regularization Techniques for Online Multitask Learning*. Technical Report EECS-2008-138, UC Berkeley, Oct 2008.
- A. Rakhlin, A. Tewari, and P. L. Bartlett. *Closing the Gap between Bandit and Full-Information Online Optimization: High-Probability Regret Bound*. Technical Report EECS-2007-109, UC Berkeley, Aug 2007.
- A. Rakhlin and T. Poggio, *On Stability and Concentration of Measure*. CBCL Paper 2004-239a, Massachusetts Institute of Technology, Cambridge, MA, 2004.
- T. Poggio, R. Rifkin, S. Mukherjee and A. Rakhlin, *Bagging Regularizes*. AI Memo 2002-003, Massachusetts Institute of Technology, Cambridge, MA, 2002.

## RESEARCH INTERESTS

prediction methods • machine learning • online learning • sequential decision making • statistical learning theory • nonparametric estimation • empirical process theory • optimization • game theory • algorithms • concentration of measure • applied probability • information theory

## WORKSHOP ORGANIZATION

- Research program on Mathematics of Machine Learning at the *Centre de Recerca Matemàtica*, Barcelona (2.5 months, NSF-supported), 2014
- NIPS *Time Series Workshop*, 2015, 2016
- Workshop *Mathematics of Learning Theory*, Barcelona, 2014
- NIPS'13 Workshop *Perturbations, Optimization, and Statistics*
- NIPS'13 Workshop *Learning Faster From Easy Data*
- NIPS'11 Workshop *Computational Trade-offs in Statistical Learning*
- ICML'12 Workshop *Optimization in Machine Learning*

## CONFERENCE PRESENTATIONS AND INVITED TALKS

- *Robustness, Stochastics, Uncertainty*, Berkeley Simons Institute Bootcamp on Bridging Discrete and Continuous Optimization, Aug 2017
- *A New Approach to Adaptive Online Learning*, Joint Statistical Meeting, Aug 2017
- *On Equivalence of Martingale Tail Bounds and Deterministic Regret Inequalities*, COLT, Jul 2017
- *Efficient methods for online node classification*, SIAM OPT, May 2017
- *How to predict when you cannot estimate: A new approach to contextual bandits*, Stanford Statistics Seminar, Dec 2016
- *Online Prediction: A Marriage of Optimization and Probability* ► Georgia Tech ISyE Seminar, Nov 2016

- *An aggregation procedure for nonparametric regression with convex and non-convex classes* ▶ World Congress on Probability and Statistics, Jul 2016 ▶ Georgia Tech Stochastics Seminar, Nov 2016 ▶ INFORMS conference, Nov 2016 ▶ Princeton Day of Statistics, Nov 2016 ▶ Harvard Statistics Seminar, Jan 2017
- *BISTRO: An Efficient Relaxation-Based Method for Contextual Bandits* ▶ ICML, Jun 2016
- *How to Predict When Estimation is Hard: Algorithms for Learning on Graphs* ▶ MIT LIDS/TOC Seminar, Feb 2016 ▶ New York Academy of Sciences 10th Annual Machine Learning Symposium, Mar 2016 (keynote) ▶ World Congress on Probability and Statistics, Jul 2016 ▶ Harvard Conference on Big Data, Aug 2016 ▶ UC Berkeley Simons Institute program on Optimization and Decision-Making Under Uncertainty, Sep 2016
- *On Estimation, Prediction, and Computation in Problems with Combinatorial Structure* ▶ Harvard Statistics Colloquium, Feb 2016
- *On Equivalence of Tail Bounds and Deterministic Regret Inequalities* ▶ Meeting on Mathematical Statistics, Fréjus, Dec 2015
- *Online Methods for Prediction in Evolving (Social) Networks* ▶ NYU Machine Learning Seminar, Nov 2015
- *Regression and offset Rademacher complexity*, Oberwolfach workshop on Probabilistic Techniques in Modern Statistics, May 2015
- *On optimal rates for estimation, statistical learning, and online regression* ▶ Oberwolfach workshop on Adaptive Statistical Inference, Mar 2014 ▶ Wharton Statistics Seminar, Oct 2014 ▶ Modern Nonparametrics, NIPS Workshop, Dec 2014 ▶ Learning Theory Workshop, Foundations of Computational Mathematics, Uruguay, Dec 2014 ▶ NYU Stern, Oct 2015
- *Combinatorial dimensions, uniform convergence, and prediction* ▶ Probability Theory and Combinatorial Optimization conference (on occasion of Steele's 65th birthday), Duke, Mar 2015
- *On Optimal Rates for Individual Sequence Prediction* ▶ Information Theory and Applications, Feb 2015
- *Randomized Methods for 0th Order Optimization* ▶ Optimization Workshop, Foundations of Computational Mathematics, Uruguay, Dec 2014 ▶ Optimization and Statistical Learning workshop, Les Houches, France, Jan 2015
- *Tutorial: minimax duality for characterizing learnability* ▶ Lorentz Center Workshop on Online Algorithms and Learning, Leiden, Netherlands, Nov 2014
- *Sequential Complexities and Uniform LLN* ▶ Probability Theory and Statistics in High and Infinite Dimensions, conference in honour of Evarist Giné's 70th birthday, Cambridge University, Jun 2014
- *Online Nonparametric Regression* ▶ Conference on Learning Theory, Jun 2014
- *Learning and Estimation: Separated at Birth, Reunited at Last* ▶ Princeton Statistics Wilks Seminar, Oct 2013 ▶ University of Washington Statistics Seminar, Apr 2014 ▶ MIT Stochastics and Statistics Seminar, Apr 2014 ▶ Cornell ORIE Seminar, May 2014
- *Uniform Martingale LLN with Applications to Sequential Prediction* ▶ Mathematical Statistics, Luminy, France, Dec 2013 ▶ SAMSI workshop on Geometric Aspects of High-dimensional Inference, Apr 2014 ▶ Microsoft Research seminar, Apr 2014



- *Sequential Prediction as an Optimization Problem* ▶ Lehigh University, Oct 2013 ▶ University of Washington Machine Learning Seminar, Apr 2014
- *On Semi-Probabilistic Universal Prediction* ▶ Information Theory Workshop, Seville, Spain, Sep 2013
- *Oracle Inequalities for Aggregates of Empirical Risk Minimizers* ▶ Nonparametric and High-dimensional statistics, Luminy, France, Dec 2012 ▶ Optimization and Statistical Learning Workshop, Les Houches, France, Jan 2013
- *Theoretical and Algorithmic Foundations of Online Learning* ▶ Cambridge Machine Learning Seminar, MIT, Oct 2012
- *Relax and Randomize: From Value to Algorithms* ▶ Allerton Conference on Communication, Control, and Computing, Oct 2012
- *A Generalization of the Multiarmed Bandit Problem* ▶ World Congress on Probability and Statistics, Jul 2012 ▶ International Symposium on Mathematical Programming, Aug 2012
- *Empirical Process Techniques for Game Theory* ▶ Paris Game Theory Seminar, Institut Henri Poincaré, May 2012.
- *Learning Theory: A Minimax Analysis* ▶ Mathematical and Computational Foundations of Learning Theory, Dagstuhl, Germany, Jul 2011 ▶ Mini-Workshop “Mathematics of Learning Theory”, Oberwolfach, Germany, Aug 2011 ▶ Yale Statistics Seminar, March 2012 ▶ Georgia Tech Stochastics Seminar, March 2012 ▶ Princeton Stochastics Seminar, Apr 2012 ▶ Princeton Workshop on Provable Bounds, Aug 2012
- *Complexity-Based Approach to Calibration with Checking Rules* ▶ The Annual Conference on Learning Theory, July 2011.
- *From Statistical Learning to Game-Theoretic Learning* ▶ CMU Dept. of Statistics Seminar, Oct 2010 ▶ Sparse Statistics, Optimization and Machine Learning Workshop, Banff International Research Station, Jan 2011 ▶ Information Theory and Applications, David Blackwell’s Legacy, Feb 2011 ▶ UChicago Booth Statistics and Econometrics Seminar, Apr 2011 ▶ Joint Statistical Meeting, Aug 2011
- *Online Learning: Random Averages, Combinatorial Parameters, and Learnability* ▶ European Meeting of Statisticians, Greece, Aug 2010.
- *Regularization Methods for Sequential Prediction* ▶ New England Statistics Symposium, Harvard, Apr 2010 ▶ Wharton-Stern Statistics Conference, May 2010.
- *Making Sequential Decisions under Limited Feedback* ▶ Allerton Conference on Communication, Control, and Computing, Oct 2009.
- *A Stochastic View of Optimal Regret through Minimax Duality* ▶ UPenn Stat Seminar, Apr 2009 ▶ The Annual Conference on Learning Theory, Jun 2009.
- *Statistics Meets Optimization: A New Look at the Multi-armed Bandit Problem* ▶ Duke Statistics Seminar, Apr 2009.
- *Beating the Adaptive Bandit with High Probability* ▶ Information Theory and Applications Workshop, Feb 2008.

- *Online Learning with Limited Feedback* ► Foundations of Computational Mathematics Conference, Jun 2008 ► UPenn CIS Seminar, Sep 2008 ► UPenn Stats Seminar, Mar 2008 ► MIT, Mar 2008.
- *Adaptive Online Gradient Descent* ► NIPS Conference, full oral presentation, Dec 2007.
- *Progress in Online Gradient Descent Methods* ► IBM Theory of Computation Seminar, Nov 2007.
- *Multitask Learning with Expert Advice* ► The Annual Conference on Learning Theory, Jun 2007.
- *Stability and Consistency of Approximate Empirical Risk Minimization Algorithms* ► WNAR/IMS (Institute of Mathematical Statistics) Conference, Jun 2006
- *Stability and Consistency of Approximate Empirical Risk Minimization Algorithms* ► International Workshop on Applied Probability, May 2006.
- *Algorithmic Stability in Learning Theory* ► MIT CSAIL seminar, Jan 2006.
- *Stability of Clustering Methods* ► Neural Information Processing Systems workshop *Theoretical Foundations of Clustering*, Dec 2005.
- *Applications of Empirical Process Theory in Statistical Learning* ► UC Berkeley CIS seminar, Sep 2005.
- *Some Properties of Empirical Risk Minimization on Donsker Classes* ► The Fourth International Conference on High Dimensional Probability, Jun 2005.
- *Risk Bounds for Mixture Density Estimation* ► Toyota Technological Institute Seminar, Mar 2005.
- *Stability Results in Learning Theory* ► Toyota Technological Institute Seminar, Apr 2005.