Ahmet Alacaoglu

PERSONAL INFORMATION

Wisconsin Institute for Discovery University of Wisconsin-Madison 330 N Orchard St Madison, WI 53715 USA

alacaoglu@wisc.edu ahmetalacaoglu.github.io

RESEARCH INTERESTS

Continuous/stochastic optimization, machine learning, min-max games/variational inequalities, reinforcement learning theory

EMPLOYMENT HISTORY

University of Wisconsin-Madison, Madison, WI, USA

Wisconsin Institute for Discovery

Postdoctoral Research Associate Advisor: Prof. Stephen J. Wright

September 2021 - present

École Polytechnique Fédérale de Lausanne (EPFL), Lausanne, Switzerland

Institute of Electrical and Micro Engineering

Doctoral Assistant

September 2016 - August 2021

University of North Carolina at Chapel Hill, Chapel Hill, NC, USA

Department of Statistics and Operations Research

partment of Statistics and Operations Research

Visiting Researcher
Host: Prof. Quoc Tran-Dinh

September 2017 - October 2017

EDUCATION

École Polytechnique Fédérale de Lausanne (EPFL), Lausanne, Switzerland

Ph.D. Computer and Communication Sciences

September 2016 - August 2021

Advisor: Prof. Volkan Cevher

Bilkent University, Ankara, Turkey

B.S. Electrical and Electronics Engineering

August 2012 - June 2016

Under review

1. **A. Alacaoglu,** V. Cevher, S. J. Wright, "On the Complexity of a Practical Primal-Dual Coordinate Method", arXiv: 2201.07684

Publications

- 2. X. Cai, A. Alacaoglu, J. Diakonikolas, "Variance Reduced Halpern Iteration for Finite-Sum Monotone Inclusions", International Conference on Learning Representations (ICLR), 2024
- 3. A. Alacaoglu, S. J. Wright, "Complexity of Single Loop Algorithms for Nonlinear Programming with Stochastic Objective and Constraints", International Conference on Artificial Intelligence and Statistics (AISTATS), 2024
- 4. **A. Alacaoglu,** H. Lyu, "Convergence of First-Order Methods for Constrained Nonconvex Optimization with Dependent Data", *International Conference on Machine Learning (ICML)*, 2023
- 5. **A. Alacaoglu,** A. Böhm, Y. Malitsky, "Beyond the Golden Ratio for Variational Inequality Algorithms", *Journal of Machine Learning Research (JMLR)*, 2023

- 6. A. Alacaoglu, Y. Malitsky. "Stochastic Variance Reduction for Variational Inequality Methods", Conference on Learning Theory (COLT), 2022
- 7. A. Alacaoglu, O. Fercoq, V. Cevher. "On the convergence of stochastic primal-dual hybrid gradient", SIAM Journal on Optimization (SIOPT), 2022
- 8. A. Alacaoglu, L. Viano, N. He, V. Cevher. "A Natural Actor-Critic Framework for Zero-Sum Markov Games", International Conference on Machine Learning (ICML), 2022
- 9. A. Alacaoglu, Y. Malitsky, V. Cevher. "Convergence of adaptive algorithms for constrained weakly convex optimization", Advances in Neural Information Processing Systems (NeurIPS), 2021
- A. Alacaoglu, Y. Malitsky, V. Cevher. "Forward-reflected-backward method with variance reduction", Computational Optimization and Applications (COAP), 2021
- 11. A. Alacaoglu, O. Fercoq, V. Cevher. "Random extrapolation for primal-dual coordinate descent", International Conference on Machine Learning (ICML), 2020
- 12. **A. Alacaoglu,** Y. Malitsky, P. Mertikopoulos, V. Cevher. "A new regret analysis for Adam-type algorithms", *International Conference on Machine Learning (ICML)*, 2020
- 13. M.-L. Vladarean, A. Alacaoglu, Y.-P. Hsieh, V. Cevher. "Conditional gradient methods for stochastically constrained convex minimization", *International Conference on Machine Learning (ICML)*, 2020
- M. F. Sahin, A. Eftekhari, A. Alacaoglu, F. Latorre, V. Cevher. "An Inexact Augmented Lagrangian Framework for Nonconvex Optimization with Nonlinear Constraints", Advances in Neural Information Processing Systems (NeurIPS), 2019
- 15. O. Fercoq, A. Alacaoglu, I. Necoara, V. Cevher. "Almost surely constrained convex optimization", International Conference on Machine Learning (ICML), 2019
- 16. Q. Tran-Dinh, A. Alacaoglu, O. Fercoq, V. Cevher. "An Adaptive Primal-Dual Framework for Nonsmooth Convex Minimization", *Mathematical Programming Computation*, 2019
- 17. A. A. Ozaslan, A. Alacaoglu, O. B. Demirel, T. Cukur, E. U. Saritas. "Fully automated gridding reconstruction for non-Cartesian x-space magnetic particle imaging", *Physics in Medicine & Biology*, 2019
- 18. A. Alacaoglu, Q. Tran-Dinh, O. Fercoq, V. Cevher. "Smooth Primal-Dual Coordinate Descent Algorithms for Nonsmooth Convex Optimization", Advances in Neural Information Processing Systems (NeurIPS), 2017

Professional Service

- \bullet Conference reviewer: ICML 2020-2024, NeurIPS 2019-2023, ICLR 2020-2022, 2024, COLT 2022-2024, AISTATS 2024
- Expert reviewer: ICML 2021
- Journal reviewer: SIAM J. Optim. (SIOPT), Math. Prog. (MP), Math. Oper. Res. (MOR), J. Mach. Learn (JMLR), Trans. Mach. Learn. Res. (TMLR), J. Optim. Theory Appl. (JOTA), IEEE Trans. Automat. Contr., Comput. Optim. Appl., Optim. Methods., EURO J. Comput. Optim.
- Seminar organizer, IFDS Ideas Forum, UW-Madison, Fall 2021
- Session chair, INFORMS Optimization Society Meeting, SC, USA, 2022
- Session organizer/chair, International Conference on Continuous Optimization (ICCOPT), PA, USA, 2022
- Session organizer/chair, SIAM Conference on Mathematics of Data Science (MDS), CA, USA, 2022
- Session organizer/chair, SIAM Conference on Optimization (OP23), WA, USA, 2023

TEACHING EXPERIENCE

Tutorial:

• "Adaptive Optimization Methods for Machine Learning and Signal Processing", with Kfir Levy, Ali Kavis, Volkan Cevher, EUSIPCO 2020, Virtual

Teaching assistant for the courses:

- Mathematics of data: from theory to computation (EPFL)
- Theory and methods for reinforcement learning (EPFL)
- Advanced topics in machine learning (EPFL)
- Advanced information, computation, communication II (EPFL)
- Linear algebra and differential equations (Bilkent University)

Honors and Awards

- Selected as an outstanding reviewer, NeurIPS 2019, 2021, 2023, ICML 2020, ICLR 2021
- Student Travel Award, NeurIPS, 2017, 2019
- EPFL IC School Fellowship for Doctoral Studies, 2016
- Bilkent University EE Department Academic/Research Excellence Awards, 2016
- Comprehensive scholarship (tuition waiver and monthly stipend) for undergraduate study awarded by Bilkent University, 2012

Conference Presentations and Invited Seminars

- 1. University of Minnesota, CSE DSI Machine Learning Seminar Series, Twin Cities, MN, USA, Oct 2023
- 2. Foundations of Computational Mathematics (FoCM 2023), Paris, France, 2023
- 3. SIAM Conference on Optimization (OP23), Seattle, WA, USA, 2023
- 4. UC Berkeley, Industrial Engineering and Operations Research Seminar, CA, USA, 2023
- 5. Purdue University, Industrial Engineering Seminar, IN, USA, 2023
- 6. University of British Columbia, Mathematics Seminar, BC, Canada, 2023
- 7. Washington University in St. Louis, ESE Seminar, MO, USA, 2023
- 8. Purdue University, Mathematics Seminar, IN, USA, 2023
- 9. CISPA, Seminar, Germany, 2023
- 10. NC State University, Industrial and Systems Engineering Seminar, NC, USA, 2023
- 11. 12th US-Mexico Workshop on Optimization and Its Applications, Huatulco, Oaxaca, Mexico, 2023
- 12. Optimization in the Big Data Era, Institute for Mathematical Sciences, National University of Singapore, Singapore, 2022
- 13. Rensselaer Polytechnic Institute Mathematical Sciences Colloquium, NY, USA, 2022
- 14. Rutgers University Optim & ML Seminar, NJ, USA, 2022
- 15. INFORMS Annual Meeting, Indianapolis, IN, USA, 2022
- 16. SIAM Conference on Mathematics of Data Science (MDS), San Diego, CA, USA (Hybrid), 2022
- 17. International Conference on Continuous Optimization (ICCOPT), Bethlehem, PA, USA, 2022
- 18. Conference on Learning Theory (COLT), London, UK, 2022
- 19. INFORMS Optimization Society (IOS) Meeting, Greenville, SC, USA, 2022
- 20. International Symposium on Mathematical Programming (ISMP), Virtual, 2022
- 21. EUROPT, Toulouse, France (Virtual), 2021
- 22. International Conference on Machine Learning (ICML), Baltimore, MD, USA (Virtual), 2022
- 23. Advances in Neural Information Processing Systems (NeurIPS), Virtual, 2021

- 24. Vector Institute Seminar, Toronto, ON, Canada, 2021
- 25. Telecom Paris, Paris, France, 2021
- 26. International Conference on Machine Learning (ICML), Virtual, 2020
- 27. Advances in Neural Information Processing Systems (NeurIPS), Virtual, 2020
- 28. International Conference on Continuous Optimization (ICCOPT), Berlin, Germany, 2019
- 29. Advances in Neural Information Processing Systems (NeurIPS), Vancouver, BC, Canada, 2019
- 30. International Conference on Machine Learning (ICML), Long Beach, CA, USA, 2019
- 31. International Symposium on Mathematical Programming (ISMP), Bordeaux, France, 2018
- 32. Advances in Neural Information Processing Systems (NeurIPS), Long Beach, CA, USA, 2017