

Alexander (Sasha) Rakhlin

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ACADEMIC APPOINTMENTS

- 01/2009 - **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.*
- 01/2000 - 06/2000 **Oxford University** – Cornell Study Abroad
- 09/1996 - 06/2000 **Cornell University**
B.A. in Computer Science, B.A. in Mathematics. GPA 4.0/4.0

TEACHING EXPERIENCE

- Fall 2009 **Department of Statistics, University of Pennsylvania**
STAT 101: Intro to Statistics
- Spring 2009 **Department of Statistics, University of Pennsylvania**
Topics Course: Regularization Methods
- Spring 2008 **Dept. of Electrical Engineering & Computer Sciences, UC Berkeley**
Statistical Learning Theory, Co-Lecturer
- 2003 – 2008 **Center for Biological and Computational Learning, MIT**
Statistical Learning Theory and Applications, Co-Lecturer
- Spring 2004 **Department of Brain and Cognitive Sciences, MIT**
Statistical Methods, Teaching Assistant
- Fall 2002 **Department of Brain and Cognitive Sciences, MIT**
Laboratory in Cognitive Science, Teaching Assistant

PUBLICATIONS (* denotes alphabetical ordering)

- * M. Raginsky and A. Rakhlin. *Information Complexity of Black-Box Convex Optimization: A New Look Via Feedback Information Theory.* Allerton Conference on Communication, Control, and Computing, 2009.
- S. Seshia and A. Rakhlin. *Quantitative Analysis of Embedded Systems Using Game-Theoretic Learn-*

ing. Submitted, 2009.

- ★ J. Abernethy and A. Rakhlin. *Beating the Adaptive Bandit with High Probability*. COLT 2009.
- ★ J. Abernethy, A. Agarwal, P. Bartlett, and A. Rakhlin. *A Stochastic View of Optimal Regret through Minimax Duality*. COLT 2009.
- S. Seshia and A. Rakhlin. *Game-Theoretic Timing Analysis*. ICCAD, 2008.
- ★ J. Abernethy, E. Hazan, and A. Rakhlin. *Competing in the Dark: An Efficient Algorithm for Bandit Linear Optimization*. 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*. COLT 2008.
- ★ P. Bartlett, V. Dani, T. Hayes, S. Kakade, A. Rakhlin, and A. Tewari. *High probability regret bounds for online optimization*. COLT 2008.
- ★ P. L. Bartlett, E. Hazan, and A. Rakhlin. *Adaptive Online Gradient Descent*. Advances in Neural Information Processing Systems, 2007. (**Accepted for full oral presentation**)
- A. Rakhlin, J. Abernethy, and P. L. Bartlett. *Online Discovery of Similarity Mappings*. Proceedings of International Conference on Machine Learning, pages 767–774, 2007. ACM Press.
- ★ J. Abernethy, P. L. Bartlett, and A. Rakhlin. *Multitask Learning with Expert Advice*. The Twentieth Annual Conference on Learning Theory, pages 484–498, 2007.
- A. Rakhlin and A. Caponnetto. *Stability of K-means Clustering*. Advances in Neural Information Processing Systems, pages 1121–1128. MIT Press, Cambridge, MA, 2007.
- 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. 6, 2565–2583, 2006.
- A. Rakhlin, D. Panchenko and S. Mukherjee, *Risk Bounds for Mixture Density Estimation*, ESAIM: Probability and Statistics, vol. 9, pages 220–229, 2005.
- A. Rakhlin, S. Mukherjee and T. Poggio, *Stability Results in Learning Theory*, Analysis and Applications, vol. 3, no. 4, pages 397–419, 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.

SOFTWARE

Transfer Learning Toolkit in Matlab (with W.C. Kao); <http://multitask.cs.berkeley.edu>

RESEARCH INTERESTS

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

SERVICE

Guest Editor: Journal of Computer and System Sciences, Special Issue on Learning Theory, 2009
Program Committees: COLT 2009, ALT 2009, AISTATS 2007

CONFERENCE PRESENTATIONS AND INVITED TALKS

- *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*, FOCM 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.