

Gilles Stoltz

French citizen
Born May 27, 1979

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Administrative status

Sept. 2007 – ...	Affiliated professor HEC Paris
Oct. 2005 – ...	CNRS researcher at Ecole normale supérieure, Paris
Sept. 2004 – Sept. 2005	Assistant professor, Ecole normale supérieure, Paris
Sept. 2003 – Aug. 2004	PhD fellow, Université Paris-Sud, Orsay
Sept. 2002 – May 2005	PhD student in mathematics, Université Paris-Sud, Orsay
Sept. 1999 – Aug. 2003	Student (civil servant) of Ecole normale supérieure, Cachan

Publications

S. Mannor, G. Lugosi, and G. Stoltz, *Strategies for prediction under imperfect monitoring*. *Mathematics of Operations Research*, to appear, 2008.

G. Stoltz and G. Lugosi, *Learning correlated equilibria in games with compact sets of strategies*. *Games and Economic Behavior*, 59, 187-208, 2007.

N. Cesa-Bianchi, Y. Mansour, and G. Stoltz, *Improved second-order inequalities for prediction under expert advice*. *Machine Learning*, 66, 321–352, 2007.

N. Cesa-Bianchi, G. Lugosi, and G. Stoltz, *Regret minimization under partial monitoring*. *Mathematics of Operations Research*, 31, 562–580, 2006.

N. Cesa-Bianchi, G. Lugosi, and G. Stoltz, *Minimizing regret with label-efficient prediction*. *IEEE: Transactions on Information Theory*, 51, 2152–2162, 2005.

G. Stoltz and G. Lugosi, *Internal regret in on-line portfolio selection*. *Machine Learning*, 59, 125–159, 2005.

PhD dissertation

Title: Incomplete information and internal regret in prediction of individual sequences

Referees: Olivier CATONI, CNRS researcher, Paris, and Dean FOSTER, Professor, University of Pennsylvania

Jury: Defended on May 27, 2005; the committee was formed by

Olivier	CATONI	CNRS and Université Paris-VI	Referee
Nicolò	CESA-BIANCHI	Università degli Studi di Milano	Examinator
Gábor	LUGOSI	Universitat Pompeu Fabra, Barcelona	Supervisor
Pascal	MASSART	Université Paris-XI Orsay	Co-supervisor
Sylvain	SORIN	Université Paris-VI	President

Academic curriculum & Prizes

May 2008	Best thesis (among those defended in 2004–2007) in theoretical statistics, awarded by the French statistical society
June 2005	Student prize for the paper <i>Improved second-order bounds for prediction with expert advice</i> at COLT'05
Aug. 2003	Student prize for the paper <i>Internal regret in on-line portfolio selection</i> at COLT'03
July 2002	Ranked 30-th at the French national competitive examination in mathematics called “agrégation”
Sept. 2002	MSc. in probability and statistics, Université Paris-Sud, summa cum laude
June 2000	BSc. in mathematics, Ecole normale supérieure, Cachan, summa cum laude

Teaching

In preparation: French textbook on basic and advanced statistics; publication scheduled in December 2008 (editor: Vuibert)

Academic year 2007–2008

- Basics of statistics (BSc. level), HEC Paris
- Examinator at the competitive examination for Ecole normale supérieure, Paris

Academic years 2005–2006 and 2006–2007

- Problem sessions in game theory (BSc. level), Ecole nationale des ponts et chaussées, Marne-la-Vallée
- Basic and advanced statistics (MSc. level), Ecoles normales supérieures, Paris and Cachan
- Examinator at the competitive examination for Ecole normale supérieure, Paris

Ecole normale supérieure (academic year 2004–2005)

- Basic and advanced statistics (MSc. level)
- Problem sessions in measure theory and probability theory (BSc. level)

Université Paris-Sud (academic year 2003–2004)

- Computer sessions in Matlab (BSc. level)
- Problem sessions in statistics (BSc. level)

Oral communications

(Only those not given in France or at international conferences:)

- Statistics department, Université Libre de Bruxelles, February 2008
- Twentieth Annual Conference on Learning Theory [COLT'07], San Diego, USA, June 2007
- Workshop on Minimax Regret, EUI Firenze, Italy, March 2007
- Computer science department SZTAKI, Budapest, Hungary, September 2006
- McGill University, Montréal, Canada, April 2006
- Workshop on Stochastic Methods in Game Theory [ERICE'05], Erice, Italy, September 2005
- Eighteenth Annual Conference on Learning Theory [COLT'05], Bertinoro, Italy, June 2005
- Second World Congress of the Game Theory Society [GAMES'04], Marseille, France, July 2004
- Sixteenth Annual Conference on Learning Theory [COLT'03], Washington, USA, August 2003

Miscellaneous

Main organizer of the international conference “Mathematical Foundations of Learning Theory – II” at Ecole normale supérieure, Paris, May 31 – June 3, 2006 (19 invited speakers, about 200 participants)

Supervision of MSc. internship of Boris Mauricette (Feb. – July 2007), on “Ensemble methods for air-quality forecasting”

Organizer of the “Learning” working group of Paris–Orsay at Ecole normale supérieure, Paris (2004 – present)

Member of the **program committee** of COLT'07 (Conference on Learning Theory), San Diego, June 13–15, 2007

Referee for the following journals:

- *International Journal of Game Theory, Games and Economic Behavior, Machine Learning Journal* (3), *Journal of Machine Learning Research* (2), *Theoretical Informatics and Applications*, *IEEE: Transactions on Information Theory* (2)
- as well as the conferences ALT'04, COLT'05, COLT'06, NIPS'05, and ISIT'07