Davit Gogolashvili

Personal Data

Place of Birth:	Gali, Georgia
Date of Birth:	25.07.1993
Address:	48 Bogdan Khmelitski St, Tbilisi, Georgia
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Work Experience

Apr2022-Sep2022 | Machine Learning Genoa Center (MaLGa)
Visiting Student
I spent half a year at MaLGa hosted by Prof. Lorenzo Rosasco

Jan2022-Mar2022 | ENSAE-CREST
Visiting Student
I was working on the project on zero order optimization with Prof. Alexandre Tsybakov

Jan2020-Dec2022 | EURECOM
Doctoral Student

Sep2018-Jul2019 | International Black Sea University
Invited Lecturer in Quantitative Risk Management
I teach graduate level students in quantitative risk models and its applications in real life situations.

Sep2018-Jul2019 | Georgian American University
Invited Lecturer in Machine Learning
I teach graduate level students in machine learning and its implementation in R.

Sep2018-Jul2019 | Caucasus University
Invited Lecturer in Machine Learning
I teach undergraduate level students in machine learning and its implementation in R.

Jun2018-Sep2019 | Bank of Georgia (Quantitative Risk Management and Risk Analytic)
Model validator and developer
Conduct model validations on the Bank's machine learning models. Review on-going model monitoring reports, identify potential model risks, document the findings. Evaluate model assumptions and weaknesses, data relevancy and completeness, conceptual soundness, modeling methodology, outcome analysis, etc.

Aug2016-May2018 | Bank of Georgia (Portfolio Risk Management Department)
Quantitative risk junior analyst
Monitoring credit portfolio quality. Prepare credit portfolio reports in Tableau and present findings to management. Monitoring and report collection process.

Apr2015-Jul2016 | Ilia Vekua Institute of Applied Mathematics
Junior researcher
Solving problem of estimation of two dimensional Bernoulli regression function. Mastering technique of non-parametric statistics. Computer simulation of theoretical results using MATLAB.

Education

2020-2022 **Institution:** Sorbonne University
Faculty: Of Science and Engineering
Specialty: Informatics
Field: Machine Learning
Doctoral thesis: Global and Local Kernel Methods for Dataset Shift, Scalable Inference and Optimization
Adviser : Prof. Maurizio Filippone
Degree: PhD
Awards: PhD funding via Marie Sklodowska-Curie Actions

2014-2016 **Institution:** Tbilisi State University
Faculty: Of Exact and Natural Sciences
Specialty: Applied Mathematics
Field: Probability theory and mathematical statistics
Master thesis: On estimation of the two dimensional Bernoulli regression function
Advisers : Prof. Grigol Sokhadze, Prof. Elizbar Nadaraya
Degree: Master
GPA: 3.92/4

2010-2014 **Institution:** Tbilisi State University
Faculty: Of Economics and Business
Specialty: Economics
Major: Econometrics
Degree: Bachelor
GPA: 2.6/4

Publications

1. Davit Gogolashvili, Matteo Zecchin, Motonobu Kanagawa, Marios Kountouris, and Maurizio Filippone. When is importance weighting correction needed for covariate shift adaptation? *arXiv preprint arXiv:2303.04020*, 2023
2. Arya Akhavan, Davit Gogolashvili, and Alexandre B. Tsybakov. Estimating the minimizer and the minimum value of a regression function under passive design. *arXiv preprint arXiv:2211.16457*, 2022
3. Davit Gogolashvili, Bogdan Kozyrskiy, and Maurizio Filippone. Locally smoothed gaussian process regression. *Procedia Computer Science*, 207:2717–2726, 2022

Languages

Georgian:	Native speaker
English:	Good
Russian:	Good

Computer Skills

Very Good:	MATLAB, R, Excel, Word, PowerPoint, PL/SQL, Tableau
Good:	python,STATA, SPSS, LaTeX
Basic:	Access, Maple, Mathematica