Mikhail Krechetov

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Summary

I am an applied mathematician with a proven track record in both business and frontier research. I formalize ambiguous business problems and solve them, relying on my strong expertise in graph algorithms, convex optimization, mixed integer programming and AI in general.

Skills and Interests

Programming: Python, C++, Matlab, Go

Solvers: CPLEX, CVX, Gurobi, OR-Tools, Pyomo, Sat-solvers **Libraries**: Pandas, Networkx, Graphviz, Tensorflow, Pytorch

Research: Optical Networks, Probabilistic modelling, Combinatorial Optimization, Semidefinite Program-

ming, Path Finding Algorithms, Algorithms and Complexity

Work Experience

Senior Engineer

Huawei Russian Research Institute

Mathematical Modeling Competence Center

Oct 2019 - Now

Moscow, RU

- · Built Multi-Objective Optimization Algorithm for Optical Network Planning
- · Investigated Approaches for Optical Cable Planning
- \cdot By Means of Constraint Programming Showed 5% Optimality Gap of Spectrum Allocation Algorithm
- \cdot Introduced a Modulation Selection Algorithm that Increased the Network Capacity by 15%

Skolkovo Institute of Science and Technology

Center for Energy Systems

Graduate Researcher

Nov 2017 - Nov 2021

Moscow, RU

- · Introduced Entropy-penalization Approach to Low-rank Semidefinite Programming
- · Led Seminars on Advanced Optimization for 20 people
- · Developed Graphical Model Approach for Aggregated Pandemy Modelling

Centrum Wiskunde & Informatica

Algorithms and Complexity Group

Oct 2019

Visitor

- Explored Quantum Speedup for Low-rank Semidefinite Programming

Amsterdam, NL

Los Alamos National Laboratory

Physics of Condensed Matter and Complex Systems

Aug 2018

Visitor Los Alamos, USA

· Worked on Benchmarking D-Wave Quantum Annealer via Convex Programming Hierarchies

Los Alamos National Laboratory

Center for Nonlinear Studies

Feb 2018

Visitor Los Alamos, USA

· Studied Applications of Stable Polynomials in Counting Problems

Skolkovo Institute of Science and Technology

Center for Energy Systems

Sep 2016 - Sep 2017

Research Intern

Moscow, RU

- · Developed Low-Rank Convex Relaxations for the Optimal Power Flow Problem
- · Led Seminars on the Introduction to Convex Optimization

The Institute for Information Transmission Problems

Predictive Modelling Lab
Research Intern
Feb 2016 - Sep 2017
Moscow, RU

 $\cdot \ Inspected \ Applications \ of \ Coding \ Theory \ in \ Multiclass \ Classification$

Education

| PhD in Engineering (expected) | Sep 2022 |
|---|------------|
| Skolkovo Institute of Science and Technology | Moscow, RU |
| MSc in Data Science | Oct 2017 |
| Skolkovo Institute of Science and Technology | Moscow, RU |
| MA in Applied Mathematics | Jun 2017 |
| National Research University - Higher School of Economics | Moscow, RU |
| BA in Mathematics | Jun 2015 |
| National Research University - Higher School of Economics | Moscow, RU |

Papers

Journal paper: *M. Krechetov, AME Sikaroudi, A. Efrat, V. Polishchuk, M. Chertkov* "Prediction and Prevention of Pandemics via Graphical Model Inference and Convex Programming", Scientific Reports volume 12, Article number: 7599 (2022), https://www.nature.com/articles/s41598-022-11705-8

Journal paper: *I.Luchnikov*, *M.Krechetov*, *S. Filippov* "Riemannian geometry and automatic differentiation for optimization problems of quantum physics and quantum technologies", New Journal of Physics, Vol. 23, Pages 073006, (2021), https://iopscience.iop.org/article/10.1088/1367-2630/ac0b02

Conference proceedings: *M.Krechetov, D.Deka, Y.Maximov* "Learning for DC-OPF: Sparse Features for Active Constraints." 63rd All-Russia scientific conference in MIPT. 2020

Conference proceedings: *M.Krechetov, J.Marechek, M.Takac, Y.Maximov* "Entropy Penalized Semidefinite Programming.", Proceedings of the Twenty-Eighth International Joint Conference on Artificial Intelligence (IJCAI-2019) Main track. Pages 1123-1129. arxiv.org/abs/1802.04332

Conference proceedings: *R.Pogodin, M.Krechetov, Y.Maximov* "Efficient Rank Minimization to Tighten Semidefinite Programming for Unconstrained Binary Quadratic Optimization." 55th Annual Allerton Conference on Communication, Control, and Computing, pp. 1153-1159. IEEE, (2017) arxiv.org/abs/1708.01690

Languages

English: Fluent **Russian**: Native