

Olga KLOPP

Professeur

Département: Systèmes d'Information, Data

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Pays d'origine: Russie

INTERETS DE RECHERCHE

Analyse des données statistiques

FORMATION

- | | |
|------|---|
| 2016 | HDR, Université Paris X Nanterre, France |
| 2004 | Doctorat en Mathématiques, Université Nationale Autonome de Mexico, Mexique |
| 1997 | Master en Mathématiques, Université d'État Lomonossov de Moscou, Russie |

EXPERIENCE PROFESSIONNELLE

Positions académiques principales

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|----------------|---|
| 2023 - Présent | Professeur, ESSEC Business School, France |
| 2017 - 2023 | Professeur associé, ESSEC Business School, France |
| 2012 - 2017 | Maître de conférences, Université Paris X Nanterre, France |
| 2004 - 2008 | Maître de conférences, Université Nationale Autonome de Mexico, Mexique |

Autres affiliations académiques

- | | |
|-------------|---|
| 2018 - 2024 | Responsable académique DD CentraleSupélec et ENSAE, ESSEC Business School, France |
| 2018 - 2023 | Responsable de filière scientifique, ESSEC Business School, France |
| 2017 - 2017 | Délégation CNRS, Centre de recherche en économie et statistique (CREST), France |
| 2010 - 2012 | Post-Doctorant, Centre de recherche en économie et statistique (CREST), France |

BOURSES, PRIX ET DISTINCTIONS

Prix et Distinctions

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|------|---|
| 2025 | Fulbright Scholar Award - National Program, Yale University, États-Unis |
| 2024 | Beaufort Fellow, St John's College, Royaume-Uni |

Articles

- DONNAT, C., KLOPP, O. et VERZELEN, N. (2026). Denoising over networks with applications to partially observed epidemics. *Computational Statistics and Data Analysis*, 215, pp. 108276.
- BORDINO, A. et KLOPP, O. (2026). Alberto Bordino and Olga Klopp's contribution to the Discussion of "Statistical exploration of the Manifold Hypothesis" by Whiteley et al. *Journal of the Royal Statistical Society: Series B (Statistical Methodology)*, qkag017, pp. 1-2.
- ENIKEEVA, F., KLOPP, O. et ROUSSELOT, M. (2025). Change-point detection in low-rank VAR processes. *Bernoulli: A Journal of Mathematical Statistics and Probability*, 31(2), pp. 1058-1083.
- ENIKEEVA, F. et KLOPP, O. (2025). Change-Point Detection in Dynamic Networks with Missing Links. *Operations Research*, In press.
- CHHOR, J., KLOPP, O. et TSYBAKOV, A. (2025). Generalized multi-view model: Adaptive density estimation under low-rank constraints. *Journal of Machine Learning Research*, In press, pp. 1-52.
- KLOPP, O., PANOV, M., SIGALLA, S. et TSYBAKOV, A. (2023). Assigning Topics to Documents by Successive Projections. *Annals of Statistics*, 51(5), pp. 1989-2014.
- GAUCHER, S., KLOPP, O. et ROBIN, G. (2021). Outlier detection in networks with missing links. *Computational Statistics and Data Analysis*, 164, pp. 107308.
- GAUCHER, S. et KLOPP, O. (2021). Maximum likelihood estimation of sparse networks with missing observations. *Journal of Statistical Planning and Inference*, 215, pp. 299-329.
- ROBIN, G., KLOPP, O., JOSSE, J., MOULINES, E. et TIBSHIRANI, R. (2019). Main Effects and Interactions in Mixed and Incomplete Data Frames. *Journal of the American Statistical Association*, 115(531), pp. 1292-1303.
- KLOPP, O., LU, Y., TSYBAKOV, A.B. et ZHOU, H.H. (2019). Structured Matrix Estimation and Completion. *Bernoulli: A Journal of Mathematical Statistics and Probability*, 4B(25), pp. 3883-3911.
- KLOPP, O. et VERZELEN, N. (2018). Optimal Graphon Estimation in Cut Distance. *Probability Theory and Related Fields*, 174, pp. 1033-1090.
- KLOPP, O., CARPENTIER, A., LÖFFLER, M. et NICKL, R. (2018). Adaptive confidence sets for matrix completion. *Bernoulli: A Journal of Mathematical Statistics and Probability*, 24(4A), pp. 2429-2460.
- KLOPP, O. et GAIFFAS, S. (2017). High dimensional matrix estimation with unknown variance of the noise. *Statistica Sinica*, 27(1), pp. 115-145.
- KLOPP, O., TSYBAKOV, A. et VERZELEN, N. (2017). Oracle inequalities for network models and sparse graphon estimation. *Annals of Statistics*, 45(1), pp. 316-354.
- KLOPP, O., LOUNICI, K. et TSYBAKOV, A. (2017). Robust Matrix Completion. *Probability Theory and Related Fields*, 169(43862), pp. 523-564.
- KLOPP, O., LAFOND, J., MOULINES, E. et SALMON, J. (2015). Adaptive Multinomial Matrix Completion. *The Electronic Journal of Statistics*, 9(2), pp. 2950-2975.
- KLOPP, O. et TSYBAKOV, A. (2015). Estimation of matrices with row sparsity. *Problems of Information Transmission*, 51(4), pp. 335-348.
- KLOPP, O. (2015). Matrix completion by singular value thresholding : sharp bounds. *The Electronic Journal of Statistics*, 9(2), pp. 2348-2369.

KLOPP, O. et PENSKY, M. (2015). Sparse high-dimensional varying coefficient model : non-asymptotic minimax study. *Annals of Statistics*, 43(3), pp. 1273-1299.

KLOPP, O. (2014). Noisy low-rank matrix completion with general sampling distribution. *Bernoulli: A Journal of Mathematical Statistics and Probability*, 20(1), pp. 282-303.

KLOPP, O. et PENSKY, M. (2013). Non-asymptotic approach to varying coefficient model. *The Electronic Journal of Statistics*, 7, pp. 454-479.

KLOPP, O. (2011). Rank penalized estimators for high-dimensional matrices. *The Electronic Journal of Statistics*, 5, pp. 1161-1183.

Chapitres d'ouvrage

CHEN, J., SCHMIDT-HIEBER, J., DONNAT, C. et KLOPP, O. (2025). Understanding the Effect of GCN Convolutions in Regression Tasks. Dans: Li, Yingzhen, Stephan Mandt, Shipra Agrawal, and Emtiyaz Khan eds. *2025. Proceedings of the 28th International Conference on Artificial Intelligence and Statistics*. 1st ed. Proceedings of Machine Learning Research.

CARPENTIER, A., KLOPP, O. et LÖFFLER, M. (2019). Constructing Confidence Sets for the Matrix Completion Problem. Dans: *Nonparametric Statistics*. 1st ed. Springer, pp. 103-119.

Actes d'une conférence

ROBIN, G., WAI, H.T., JOSSE, J., KLOPP, O. et MOULINES, A. (2018). Low-Rank Interactions and Sparse Additive Effects Model for Large Data Frames. Dans: *Advances in Neural Information Processing Systems 31 (NIPS 2018)*.

KLOPP, O., LAFOND, J., MOULINES, E. et SALMON, J. (2014). Probabilistic low-rank matrix completion on finite alphabets. Dans: *NIPS*. Montréal: Neural Information Processing Systems.

Conférences

KLOPP, O. (2024). Denoising over network with applications to partially observed epidemics. Dans: *2024 Statistical Machine Learning for High Dimensional Data*. Singapore.

KLOPP, O. (2024). Low-rank density estimation. Dans: *2024 Workshop on Heterogeneous and Distributed Data*. Warwick.

KLOPP, O., DONNAT, C. et VERZELEN, N. (2024). Signal denoising on the graph with applications to the study of the epidemic spread. Dans: *2024 International Symposium on Nonparametric Statistics*. Braga.

KLOPP, O. (2024). One bit total variation denoising with applications. Dans: *2024 Mathematical Aspects of Learning Theory - 20 years later*. Barcelona.

CHHOR, J., KLOPP, O. et TSYBAKOV, A. (2024). Generalized multi-view model: Adaptive density estimation under low-rank constraints. Dans: *2024 Bernoulli-IMS 11th World Congress in Probability and Statistics*. Bochum.

GAUCHER, S. et KLOPP, O. (2023). Optimality of Variational Inference for Stochastic Block Model. Dans: *Workshop on Eco-Stat Asymptotics 2023 WESA2023*. Verona.

ENIKEEVA, F. et KLOPP, O. (2023). Change Point Detection in Dynamic Networks. Dans: *2023 Change Point Workshop at Warwick*. Warwick.

GAUCHER, S. et KLOPP, O. (2023). Optimality of Variational Inference for Stochastic Block Model. Dans: *12th Workshop on High Dimensional Data Analysis (HDDA-XII) 2023*. Paris.

KLOPP, O. (2023). Denoising Over Network with Application to Discrete-time Epidemic Process. Dans: *2023 Graph Limits and Processes on Networks Reunion*. Berkeley.

- GAUCHER, S. et KLOPP, O. (2022). Optimality of Variational Inference for Stochastic Block Model. Dans: 2022 Graph Limits, Nonparametric Models, and Estimation. Berkeley.
- KLOPP, O., PANOVA, M., SIGILLA, S. et TSYBAKOV, A. (2022). Assigning Topics to Documents by Successive Projections. Dans: 2022 Institute of Mathematical Statistics (IMS) Annual Meeting. London.
- GAUCHER, S., KLOPP, O. et ROBIN, G. (2022). Outlier Detection in Networks. Dans: 2022 International Symposium on Nonparametric Statistics (ISNPS). Paphos.
- GAUCHER, S. et KLOPP, O. (2021). Optimality of variational inference for stochastic block model with missing links. Dans: 35th Conference on Neural Information Processing Systems (NeurIPS2021). Virtual.
- KLOPP, O. (2020). Link Prediction in Sparse Graphon Model. Dans: 2020 EURANDOM Workshop: Graph Limits.
- KLOPP, O. (2020). Robust network analysis. Dans: 13th International Conference of the ERCIM WG on Computational and Methodological Statistics (CMStatistics 2020), Virtual Conference.
- KLOPP, O. (2019). Matrix Completion: Old and New. Dans: 2019 Structural Inference in High-Dimensional Models 2.
- KLOPP, O. (2019). Sparse Network Estimation. Dans: 2019 The Power of Graphs in Machine Learning and Sequential Decision -making.
- KLOPP, O. (2019). Sparse Network Estimation. Dans: High dimensional probability and algorithms.
- KLOPP, O. (2019). Modèles de réseaux parcimonieux. Dans: 2019 Colloquium de Montpellier.
- KLOPP, O., TSYBAKOV, A. et VERZELEN, N. (2018). Network Models and Sparse Graphon Estimation. Dans: 14th Franco-Romanian Conference on Applied Mathematics.
- KLOPP, O. et VERZELEN, N. (2018). Optimal Graphon Estimation in Cut Distance. Dans: 27th Nordic Conference in Mathematical Statistics (NORDSTAT) 2018.
- KLOPP, O. et VERZELEN, N. (2018). Optimal Graphon Estimation in Cut Distance. Dans: Tercera jornada Franco-Chilena de Estadística.
- KLOPP, O., LOUNICI, K., TSYBAKOV, A.B. et ALAYA, M.Z. (2018). Robust Matrix Completion/Collective Matrix Completion. Dans: 40th Conference on Stochastic Processes and their Applications (SPA 2018).
- KLOPP, O., LU, Y., TSYBAKOV, A.B. et ZHOU, H.H. (2018). Structured Matrix Estimation and Completion. Dans: 4th Conference of the International Society for Nonparametric Statistics.
- KLOPP, O., TSYBAKOV, A. et VERZELEN, N. (2018). Network models. Dans: Tercera jornada Franco-Chilena de Estadística. Valparaiso.
- KLOPP, O., TSYBAKOV, A. et VERZELEN, N. (2018). Network models and sparse graphon estimation. Dans: NordStat 2018. Tartu.
- KLOPP, O., LOUNICI, K., TSYBAKOV, A. et ALAYA, M. (2018). Variety and Veracity of the Data in Matrix Completion. Dans: The 40th Conference on Stochastic Processes and their Applications. Gothenburg.
- KLOPP, O. et VERZELEN, N. (2017). Optimal Graphon Estimation in Cut Distance. Dans: Workshop on Community Detection and Network Reconstruction 2017.

- KLOPP, O. (2017). Optimal graphon estimation in cut distance. Dans: The Foundations in Computational Mathematics Conference. Barcelona.
- KLOPP, O. (2017). Optimal graphon estimation in cut distance. Dans: Statistics meets Stochastics 2. Moscow.
- KLOPP, O. (2016). Confidence sets for matrix completion. Dans: Advances in nonparametric and high-dimensional Statistic. Frejus.
- KLOPP, O. (2016). Matrix Completion. Dans: Multimedia Inpainting Workshop. Rennes.
- KLOPP, O. (2016). Network models and sparse graphon estimation. Dans: NIPS workshop. Barcelona.
- KLOPP, O. (2016). Oracle inequalities for network models and sparse graphon estimation. Dans: Joint Statistical Meeting. Chicago.
- KLOPP, O. (2016). Oracle inequalities for network models and sparse graphon estimation. Dans: 3rd ISNPS conference. Avignon.
- KLOPP, O. (2016). Oracle inequalities for network models and sparse graphon estimation. Dans: Modern problems of stochastic analysis and statistics. Moscow.
- KLOPP, O. (2015). 1-bit Matrix Completion. Dans: Indian Russian Conference in Statistics and Probability. Delhi.
- KLOPP, O. (2015). Oracle inequalities for network models and sparse graphon estimation. Dans: Meeting in Mathematical Statistics. Frejus.
- KLOPP, O. (2015). Oracle inequalities for network models and sparse graphon estimation. Dans: 2nd Heidelberg - Mannheim Stochastic Colloquium.
- KLOPP, O. (2015). Robust Matrix Completion. Dans: ISNPS Biosciences, Medicine, and novel Non-parametric Methods. Graz.
- KLOPP, O. (2015). Robust Matrix Completion. Dans: The First International Conference on missing values MissData. Rennes.

Presse

- et KLOPP, O. (2025). Denoising Epidemic Data: A New Approach to Improving Disease Spread Predictions. *ESSEC Knowledge*.

AUTRES ACTIVITES DE RECHERCHE

Co-direction d'une revue

Depuis 2026 Computational Statistics and Data Analysis

Membre d'un comité de lecture

Depuis 2025 Annals of Statistics

2016 - 2022 Bernoulli: A Journal of Mathematical Statistics and Probability

Organisation d'une conférence

2025 New Developments in the Theory and Methodology of Graph Neural Networks, NITMB Institute, États-Unis

2024 - 2026 Meeting in Mathematical Statistics, CIRM, France

Depuis 2024 Forecasting & Optimization: Streamlining Supply Chains, ESSEC Business School, France

2017 Co-organisatrice du Working Group on Risk (Groupe de Travail sur le Risque), ESSEC Business School, France

Supervision de thèses / HDR

2022 S. GAUCHER, Co-directeur de thèse

ENSEIGNEMENT

2020 Statistical Inference, ESSEC Business School, France

2019 Modelisation Statistiques, ESSEC Business School, France

2017 Big Data Analytics, ESSEC Business School, France

2016 Mini-cours: "Analyse des réseaux statistiques", Higher School of Economics (HSE),