# Breno Serrano de Araujo

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#### EDUCATION

# Technical University of Munich, Germany

Nov. 2020 – present

Ph.D. Student in Management, TUM School of Management

Advanced Optimization in a Networked Economy (AdONE) Research Training Group

Advisor: Maximilian Schiffer

### Massachusetts Institute of Technology, Cambridge, MA, USA

Oct. 2023 - Feb. 2024

VISITING PH.D. STUDENT, Sloan School of Management

Host Professor: Alexandre Jacquillat

# Pontifical Catholic University of Rio de Janeiro (PUC-Rio), Brazil

2018 - 2020

M.Sc. in Computer Science

Advisor: Thibaut Vidal

# Federal University of Rio de Janeiro (UFRJ), Brazil

2011 - 2017

B.Sc. in Electronic and Computer Engineering, Magna Cum Laude

#### Technical University of Munich, Germany

2014 - 2015

EXCHANGE STUDENT, Electrical Engineering and Information Technology

#### Professional Experience

### TECHNIPFMC, Research and Development Engineer, Brazil

2018 - 2020

• Development of hybrid machine learning and finite element analysis (FEA) software for the design of offshore marine structures.

#### Accenture, Data Science Analyst, Brazil

2017 - 2018

• Development of machine learning and deep learning models for different applications, including yield forecasting for a suger-producing company and fraud detection for an auto insurance company.

#### CHOICE TECHNOLOGIES HOLDING, Data Science Intern, Brazil

2016 - 2017

• Data preparation, analysis, and visualization.

#### **PUBLICATIONS**

- [1] B. Serrano, A. Florio, S. Minner, M. Schiffer, T. Vidal (2024). Contextual Stochastic Vehicle Routing with Time Windows, arXiv preprint arXiv:2402.06968.

  To be submitted to Operations Research
- [2] B. Serrano, T. Vidal (2024). Community Detection in the Stochastic Block Model by Mixed Integer Programming, *Pattern Recognition*, 152, 110487.
- [3] B. Serrano, S. Minner, M. Schiffer, T. Vidal (2024). Bilevel Optimization for Feature Selection in the Data-Driven Newsvendor Problem, European Journal of Operational Research, 315(2), 703-714.
- [4] Í. Santana, B. Serrano, M. Schiffer, T. Vidal (2022). Support Vector Machines with the Hard-Margin Loss: Optimal Training via Combinatorial Benders' Cuts, arXiv preprint arXiv:2207.07690. Under review at the Journal of Global Optimization

- [5] V. Ribeiro Machado da Silva, L. Volnei Sudati Sagrilo, B. Serrano de Araujo (2022). Applied Deep Learning for Slender Marine Structure Dynamic Analysis, *Journal of Offshore Mechanics and Arctic Engineering*, 144(2), 021701.
- [6] V. Ribeiro Machado da Silva, B. Serrano de Araujo (2020). Convolutional Neural Networks Applied to Flexible Pipes for Fatigue Calculations, *Proceedings of the ASME 2020 39th International Conference on Ocean, Offshore and Arctic Engineering*, vol. 4: Pipelines, Risers, and Subsea Systems. Virtual, Online.
- [7] B. Serrano de Araujo, H. de Almeida, F. de Mello (2019). Computational Intelligence Methods Applied to the Fraud Detection of Electric Energy Consumers, *IEEE Latin America Transactions*, 17(01), 71-77.

#### Talks

Bilevel Optimization for Feature Selection in the Data-Driven Newsvendor Problem

- Oct. 15-18, 2023: 2023 INFORMS Annual Meeting, Phoenix, AZ, USA.
- July 3-6, 2022: 32th European Conference on Operational Research (EURO 2022), Espoo, Finland.

Data-Driven Approaches for the Feature-based Vehicle Routing Problem with Time Windows

• July 23–26, 2023: 2nd Triennial Conference of the INFORMS Transportation and Logistics Society (TSL 2023), Chicago, IL, USA.

Support Vector Machines with the Hard-Margin Loss: Optimal Training via Combinatorial Benders' Cuts

• April 26–28, 2023: Invited talk at the workshop Exploring synergies: Machine Learning meets Physics and Optimization, Thematic Einstein Semester on Mathematical Optimization for Machine Learning, Zuse Institute Berlin, Germany.

### ACADEMIC ACTIVITIES AND AWARDS

Awarded the TSL Cross-regional Doctoral Grant (2023) in the amount of \$1500 (USD).

Reviewer for journals: International Journal of Production Economics (IJPE) and Transactions in Operations Research (TOP).

Subreviewer for conferences: 11th Triennial Symposium on Transportation Analysis conference (TRISTAN 2022) and 2nd Triennial Conference of the INFORMS Transportation and Logistics Society (TSL 2023).

Co-organizer of the AdONE Research Retreat 2021, Oct. 11–13, 2021, Dießen am Ammersee, Germany.

#### References

MAXIMILIAN SCHIFFER, TUM (Primary Ph.D. Advisor)

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STEFAN MINNER, TUM (Secondary Ph.D. Advisor)

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Thibaut Vidal, Polytechnique Montréal

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ALEXANDRE JACQUILLAT, MIT

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