

Raúl Astudillo

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EDUCATION

Cornell University *August 2016-August 2022*
Ph.D. in Operations Research and Information Engineering
Advisor: Peter Frazier
Minors: Computer Science and Statistics

University of Guanajuato & Center for Research in Mathematics *August 2011-June 2016*
B.Sc. in Mathematics
GPA: 9.7/10
Highest GPA of the 2011-2016 class

ACADEMIC POSITIONS

California Institute of Technology *September 2022-Present*
Postdoctoral Scholar
Supervisor: Yisong Yue

INDUSTRY POSITIONS

Facebook
Visiting Researcher *October 2020-March 2021*
Supervisor: Eytan Bakshy

Research Intern *June-September 2020*
Supervisor: Daniel Jiang

ExxonMobil Upstream Research Company
Research Intern *June-August 2019*
Supervisors: Liz Curry and Xiao-Hui Wu

Research Intern *June-August 2018*
Supervisors: Damian Burch and Xiao-Hui Wu

RESEARCH INTERESTS

Bayesian Optimization, Preference Elicitation, Simulation Optimization, Active Learning, Uncertainty Quantification, Experimental Design, Optimal Learning, AI for Science

PUBLICATIONS

1. J. Bowden, [R. Astudillo](#), C. Yeh, J. Song, Y. Chen, T. Desautels, and Y. Yue, "New insights on Bayesian optimization with deep kernel learning", *Preprint*.
2. F. Huber, S. Rojas Gonzalez, and [R. Astudillo](#), "Bayesian preference elicitation for decision support in multi-objective optimization", *Submitted*.
3. J. Yang, R. Lal, J. Bowden, [R. Astudillo](#), M. Hameedi, Y. Yue, and F. Arnold, "Active learning-assisted directed evolution", *Submitted*.
4. V. Mishra, [R. Astudillo](#), P. Frazier, and F. Zhang, "Probably-convergent source seeking with mobile agents" (Early version presented at the NeurIPS 2023 Workshop on Adaptive Experimental Design and Active Learning in the Real World), *Submitted*.

5. R. Astudillo, K. Li, M. Tucker, X. Chen, A. Ames, and Y. Yue, "Preferential multi-objective Bayesian optimization" (Early version presented at the ICML 2023 Workshop on The Many Facets of Preference-Based Learning), *Submitted*.
6. C. Cheng, R. Astudillo, T. Desautels, and Y. Yue, "Practical Bayesian algorithm execution via posterior sampling" (Finalist in the 2024 INFORMS Undergraduate Operations Research Prize Competition), *Advances in Neural Information Processing Systems, 2024 (Forthcoming)*.
7. Q. Xie, R. Astudillo, P. Frazier, Z. Scully, and A. Terein, "Cost-aware Bayesian optimization via the Pandora's box Gittins index" (Finalist in the 2024 INFORMS Data Mining Best Paper Competition), *Advances in Neural Information Processing Systems, 2024 (Forthcoming)*.
8. B. Sha, R. Astudillo, and P. Frazier, "Multi-attribute optimization under preference uncertainty" (Finalist in the 2020 INFORMS Undergraduate Operations Research Prize Competition), *Winter Simulation Conference, 2024 (Forthcoming)*.
9. P. Buathong, J. Wan, R. Astudillo, S. Daulton, M. Balandat, and P. Frazier, "Bayesian optimization of function networks with partial evaluations", *International Conference on Machine Learning, 2024*.
10. J. Jannink, R. Astudillo, and P. Frazier, "Insight into a two-part plant breeding scheme through Bayesian optimization of budget allocations", *Crop Science, 2023*.
11. R. Astudillo, Z. Lin, E. Bakshy, and P. Frazier, "qEUBO: A decision-theoretic acquisition function for preferential Bayesian optimization", *International Conference on Artificial Intelligence and Statistics, 2023*.
12. Z. Cosenza, R. Astudillo, P. Frazier, K. Baar, and D. Block, "Multi-information source Bayesian optimization of culture media for cellular agriculture" (Spotlight at the ICML 2022 Adaptive Experimental Design and Active Learning in the Real World Workshop), *Biotechnology and Bioengineering, 2022*.
13. Z. Lin, R. Astudillo, P. Frazier, and E. Bakshy, "Preference exploration for efficient Bayesian optimization with multiple outcomes", *International Conference on Artificial Intelligence and Statistics, 2022*.
14. R. Astudillo, and P. Frazier, "Thinking inside the box: A tutorial on grey-box Bayesian optimization", *Advanced Tutorial at the Winter Simulation Conference, 2021*.
15. R. Astudillo, D.R. Jiang, M. Balandat, E. Bakshy, and P. Frazier, "Multi-step budgeted Bayesian optimization with unknown evaluation costs", *Advances in Neural Information Processing Systems, 2021*.
16. R. Astudillo and P. Frazier, "Bayesian optimization of function networks", *Advances in Neural Information Processing Systems, 2021*.
17. S. Cakmak, R. Astudillo, P. Frazier and E. Zhou, "Bayesian optimization of risk measures", *Advances in Neural Information Processing Systems, 2020*.
18. R. Astudillo and P. Frazier, "Multi-attribute Bayesian optimization with interactive preference learning", *International Conference on Artificial Intelligence and Statistics, 2020*.
19. R. Astudillo and P. Frazier, "Bayesian optimization of composite functions", *International Conference on Machine Learning, 2019*.

SELECTED AWARDS

Rising Star in Data Science - UChicago and UC San Diego	2024
Rising Star in Management Science & Engineering - Stanford University	2024
Outstanding Reviewer Award - NeurIPS	2021
Second Prize - XXII International Mathematics Competition for University Students	2015
<i>Orgullo UG</i> Academic Excellence Award - University of Guanajuato	2014
Academic Excellence Fellowship - Center for Research in Mathematics	2012-2016

SELECTED PRESENTATIONS

1. "Composite Bayesian optimization for efficient and scalable adaptive experimentation", *Online Reading Group on Modern Adaptive Experimental Design and Active Learning in the Real World, Virtual*, 2024.
2. "Thinking inside the box: A tutorial on grey-box Bayesian optimization", *Advanced Tutorial at the Winter Simulation Conference, Phoenix, AZ, October 2021*.
3. "Grey-box Bayesian optimization", *Young Researchers Workshop, Cornell University's School of Operations Research and Information Engineering, Ithaca, NY, 2021*.
4. "Bayesian optimization of function networks", *SIAM Conference on Computational Science and Engineering, Virtual*, 2021.
5. "Interactive Bayesian optimization with uncertain preferences", *Facebook Adaptive Experimentation Workshop, New York City, NY, 2020*.
6. "Bayesian optimization of composite functions with application to computationally expensive inverse problems", *Applied Inverse Problems Conference, Grenoble, France, 2019*.
7. "Bayesian optimization of composite functions", *International Conference on Machine Learning, Long Beach, CA, 2019*.
8. "Bayesian optimization of composite functions", *2nd Uber Science Symposium, San Francisco, CA, 2019*.

MENTORING EXPERIENCE

Graduate Students

• Victor Amaya Carvajal - Duke University	<i>June 2024-Present</i>
• Felix Huber - University of Stuttgart	<i>April 2024-Present</i>
• Eliezer Fuentes - Cornell University	<i>Feb 2024-Present</i>
• Qian Xie - Cornell University	<i>August 2023-Present</i>
• Poompol Buathong - Cornell University	<i>June 2022-May 2024</i>

Undergraduate Students

• Eric Lee - California Institute of Technology	<i>Jul 2024-Present</i>
• Andrew Zabelo - California Institute of Technology	<i>March 2024-Present</i>
• Chu Xin (Cloris) Cheng - California Institute of Technology	<i>Nov 2023-Present</i>
• Bhavik Sha - Cornell University	<i>Feb 2020-October 2020</i>

TEACHING EXPERIENCE

Instructor

• Uncertainty Quantification (Graduate) - California Institute of Technology	<i>Spring 2023</i>
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- Engineering Stochastic Processes (Undergraduate) - Cornell University

Summer 2021

Teaching Assistant

- Statistical Principles (Graduate) - Cornell University *Fall 2018*
- Engineering Stochastic Processes (Undergraduate) - Cornell University *Fall 2017*
- Basic Probability and Statistics (Undergraduate)- Cornell University *Fall 2016*
- Measure Theory and Probability (Graduate) - Center for Research in Mathematics *Fall 2015*
- Complex Analysis (Undergraduate) - University of Guanajuato *Spring 2015*

ACADEMIC SERVICE

Conference Reviewing

AISTATS, ICLR, ICML, NeurIPS

Journal Reviewing

Artificial Intelligence, INFORMS Journal on Computing, Neural Computation, Operations Research, SIAM Review, Technometrics

LANGUAGES

English (proficient), Spanish (native)