Shagun Gupta

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Summary

- Research Scientist passionate about designing nonlinear optimization algorithms taylored to applications
- Proficient Libraries: Pandas, NumPy, Gurobi, TensorFlow, PyTorch, Pyomo, CPLEX, Scikit-learn, cvxpy
- Coding Skills: Python, R, Object-Oriented Programming, MATLAB, Bash, Linux
- Modeling Skills: Mathematical Optimization, Stochastic Simulations, Optimal Control
- Github Projects: Optimization Problems is a collection of problems for testing optimization algorithms

EDUCATION

• Ph.D. The University of Texas at Austin, Austin, TX

Aug 2020 - May 2025

Operations Research and Industrial Engineering, GPA: 4.0/4.0

• B.Tech. Indian Institute of Technology Delhi, Delhi, India

Jul 2016 - May 2020

Production and Industrial Engineering, GPA: 9.067/10

WORK EXPERIENCE

• Argonne National Lab - MCS Givens Associate

Jun 2023 - Aug 2023

- o Built solver in Python (numpy, scipy) for noisy derivative free optimization for quantum computing.
- Improved up on existing determinitic trust region methods by incorporating and adaptively estimating the noise.
- Achieved up to 30% reduction in operating cost to acheive desired accuracy in qiskit quantum simulations.

• MD Anderson Cancer Center - Financial Planning and Analysis

Jan 2022 - May 2022

- Modeled medicial clinics as a stochastic simulation using Python (numpy) to analyze Doctor schedules.
- Cleaned and refined patient data to model appointment characteristics such as duration, intervals, cancellations using Gaussian Mixture models (scipy) for each category of patient, appointment and doctor.
- o Provided evidence for increasing proportion of new patient appointments in schedules to reduce overall wait times.

• NTU India Connect Scholarship - Data Interface for Smart Manufacturing

May 2019 - Jul 2019

- Awarded scholarship to pursue research at Nanyang Technological University, Singapore.
- Built a data collection system for a traditional CNC lathe machine using sensors such as dynamometer, tempreature probe, acountic emissions sensor connected to an OPC-UA server to enable smart machining features.

RESEARCH PROJECTS

• Restrospective Approximation - Tuning Free Contrained Stochastic Optimization

Aug 2023 - Present

• Designing an algorithm for stochastic constrained optimization by building sequential deterministic approximations, each solved using **Sequential Quadratic Programming** for a tuning free second order stochastic algorithm.

• Tuning Free SVRG Optimization Algorithm

March 2023 - Present

- Designing policies for adaptive selection of hyperparameters (step size and inner loop length) in Stochastic Variance Reduced Gradient (SVRG) for tuning free stochastic optimization in machine learning.
- Illustrated close to tuned parameter performance for initial progress on the algorithm.

• Decentralized Optimization over Networks

Jan 2022 - Mar 2023

- Designed a flexible framework for **gradient tracking methods in decentralized optimization** to accommodate varying communication and computation costs in distributed applications and improve overall efficiency.
- Provided theoretical and empirical evidence of reducing overall cost in synthetic and machine learning problems.
- Manuscript is under review and was awarded travel award to present at Midwest Optimization Meeting 2023

• Extreme Weather Electric Grid Resilience

Apr 2021 - Sep 2021

- Analysed preparedness decisions from **stochastic and robust optimization** models (Pyomo, Gurobi) for flooding mitigation for the Texas electric grid under hurricanes Harvey and Imelda using prehurricane flooding forecasts.
- Displayed discontinuity and unfairness in decisions from standard load loss minimization objective models.
- $\circ\,$ Manuscript accepted to the $Best\ Paper\ Session$ at 2022 IEEE PESGM conference.

• Disaster Resilience Planning Under Uncertainty - A Nexus Approach

Apr 2021 - Jan 2022

- Developed a **two stage stochastic optimization model** for utility resilience planning to extreme weather events incorporating interdependence of water and power utility infrastructures via pumps and water treatment plants
- $\circ~$ Displayed novelty of modeling interdependence using a case study of Guayama city in Puerto Rico
- o Manuscript accepted at Reliability Engineering and System Safety, 2023.