Shuvomoy Das Gupta

CONTACT *

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CITIZENSHIP

EDUCATION Massachusetts Institute of Technology

2019 - 2024 (expected)

Ph.D. in Operations Research

THESIS: A Unified Methodology for Constructing Optimal Optimization Al-

gorithms

Canada

ADVISORS: Prof. Robert M. Freund and Prof. Bart P.G. Van Parys

University of Toronto

2016

Master of Applied Science in Electrical and Computer Engineering THESIS: Optimization Models for Energy-efficient Railway Timetables

ADVISOR: Prof. Lacra Pavel

Bangladesh University of Engineering and Technology

2012

Bachelor of Science in Electrical and Electronic Engineering

RESEARCH INTERESTS My primary research interest is developing methodologies that construct the *provably fastest* algorithms for optimization problems arising in machine learning, business analytics, and data science. My methodologies have led to the discovery of optimal algorithms in several practically relevant setups. I am also interested in application-driven areas involving energy, sustainability, and transportation systems. Through industry collaboration, my research on energy-optimal timetable design for sustainable metro railway networks has been implemented in the largest installed base of communication-based train control systems worldwide.

Work Experience Thales Canada Inc., Toronto, Canada

2016-2018

Researcher, Research & Technology Department

Worked on large-scale, real-time, and embedded optimization in autonomous transportation systems.

SELECTED PUBLISHED PAPERS [1] Branch-and-Bound Performance Estimation Programming: A Unified Methodology for Constructing Optimal Optimization Methods (job market paner)

with Prof. Bart P.G. Van Parys and Prof. Ernest K. Ryu

Published in *Mathematical Programming*, 2023 PDF: https://arxiv.org/pdf/2203.07305.pdf

[2] A Two-Step Linear Programming Model for Energy-Efficient Timetables in Metro Railway Networks

with Prof. Lacra Pavel and J. Kevin Tobin

Published in Transportation Research Part B: Methodological, 2016

PDF: https://arxiv.org/pdf/1506.08243.pdf

[3] On Seeking Efficient Pareto Optimal Points in Multi-Player Minimum Cost Flow Problems with Application to Transportation Systems

with Prof. Lacra Pavel

Published in Journal of Global Optimization, 2019 PDF: https://arxiv.org/pdf/1805.11750.pdf

[4] An Optimization Model to Utilize Regenerative Braking Energy in a Rail-way Network

with Prof. Lacra Pavel and J. Kevin Tobin

Published in the Proceedings of American Control Conference, 2015

PDF: https://tinyurl.com/ACCRegenOpt

Papers Under Review

[5] Nonlinear Conjugate Gradient Methods: Worst-Case Convergence Rates via Computer-Assisted Analyses

with Prof. Robert M. Freund, Prof. Andy Sun, and Prof. Adrien Taylor Under review in *Mathematical Programming*

PDF: https://arxiv.org/pdf/2301.01530.pdf

[6] Energy-Optimal Timetable Design for Sustainable Metro Railway Networks

with Prof. Bart P.G. Van Parys and J. Kevin Tobin

Under review in Manufacturing & Service Operations Management

PDF: https://arxiv.org/pdf/2309.05489.pdf

[7] Exterior-Point Optimization for Sparse and Low-Rank Optimization

with Prof. Bartolomeo Stellato and Prof. Bart P.G. Van Parys Under review in *Journal of Optimization Theory and Applications* PDF: https://arxiv.org/pdf/2011.04552.pdf

[8] Computer-Assisted Design of Accelerated Composite Optimization Methods: OptISTA

with Uijeong Jang and Prof. Ernest K. Ryu Under review in *Mathematical Programming* PDF: https://arxiv.org/pdf/2305.15704.pdf

TEACHING

Danforth Math and Reading Center, Toronto, Canada

2012-2014

Science Teacher at an after school program. Taught and tutored immigrant high school students mathematics and physics.

6.7220: Nonlinear Optimization

Spring 2023

Teaching Assistant. This is MIT's main doctoral course in optimization.

RATING: 6.9/7.0

15.S60: Computing in Optimization and Statistics Winter 2022, Winter 2023 *Instructor*. I taught the ORC's required three-hour module on advanced methods in computational optimization.

RATING: 6.9/7

15.S08: Optimization of Energy Systems

Spring 2022

Teaching Assistant. This is a graduate course in power systems modeling and optimization.

RATING: 6.0/7.0

TALKS	Design and Analysis of First-Order Methods via Nonconvex QCQP Framewo One of just four invited "long talks" at the 1 st Workshop on Performance timation, UCLouvain, Belgium	
	BnB-PEP: A Unified Methodology for Constructing Optimal Optimization M INFORMS Annual Meeting, Phoenix, AZ SIAM Conference on Optimization (OP23), Seattle, Washington UTORG Seminar, University of Toronto, Toronto, Canada International Conference on Continuous Optimization, Bethlehem, PA MIT Data Science Lab Seminar	Tethods 2023 2023 2023 2022 2022
	Energy-Optimal Timetable Design for Sustainable Metro Railway Networks INFORMS Annual Meeting, Phoenix, AZ 33rd Annual POMS Conference, Orlando, FL 2023 MIT Energy Initiative Annual Research Conference	2023 2023 2023
	Exterior-Point Optimization for Sparse and Low-Rank Optimization INFORMS Annual Meeting (virtual)	2020
	On Convergence of Heuristics Based on Douglas-Rachford Splitting and ADMM to Minimize Convex Functions over Nonconvex Sets 56th Allerton Conference on Communication, Control, and Computing, Mon- ticello, IL	
	Multi-Player Minimum Cost Flow Problems with Nonconvex Costs and Integer 55th IEEE Conference on Decision and Control, Las Vegas, NV	Flows 2018
SERVICE	Reviewer for Mathematical Programming, Transportation Research Part B: Methodological, IEEE Transactions on Control of Network Systems, American Control Conference, IEEE Transactions on Intelligent Transportation Systems, IEEE Transactions on Automatic Control	
	Session Chair, INFORMS Annual Meeting	2023
	Session Chair, INFORMS Annual Meeting	2022

Software

[1] BnB-PEP

Computes optimal first-order algorithms for different convex and nonconvex setups

LINK: https://github.com/Shuvomoy/BnB-PEP-code

[2] NCG-PEP

Computes worst-case convergence rates of nonlinear conjugate gradient methods

LINK: https://github.com/Shuvomoy/NCG-PEP-code

[3] NExOS

Implements the Nonconvex Exterior-point Optimization Solver (NExOS) algorithm for solving low-rank and sparse optimization problems LINK: https://github.com/Shuvomoy/NExOS.jl

LANGUAGES

Fluent in

English, Bengali, Hindi, Urdu

Proficent in

Julia, C, C++, MATLAB, Mathematica

OTHER

I enjoy playing cricket, reading novels, cooking, and blogging at https://shuvomoy.github.io/blogs/.

MEDIA COVERAGE (!) "Risky Giant Steps Can Solve Optimization Problems Faster" August, 2023

by Allison Parshall in Quanta Magazine

I was interviewed and quoted in the article along with my paper [1] being cited as the main inspiration for the discovery of long step gradient descent by Prof. Ben Grimmer. Also publicized in the *Nautilus Quarterly Magazine* and in the Chinese magazine *Heart of the Machine*.

URL: https://www.quantamagazine.org/risky-giant-steps-can-solve-optim ization-problems-faster-20230811/

REFERENCES

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David Simchi-Levi

Professor

Institute for Data, Systems, and Society Massachusetts Institute of Technology

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