# Shuvomoy Das Gupta

Award

CONTACT 6100 Main St MS-134, Houston, TX 77005, USA https://shuvomoy.github.io/ sd158@rice.edu **CITIZENSHIP** Canada Optimization, Game Theory, Transportation RESEARCH **INTERESTS** CURRENT Rice University, Houston, TX, USA 2025-Present Position Assistant Professor, Department of Computational Applied Mathematics & Operations Research Columbia University, New York, NY, USA 2024-2025 ACADEMIC EXPERIENCE Postdoctoral Research Scientist, Department of Industrial Engineering and Operations Worked on designing optimal algorithms for large-scale game solving. Massachusetts Institute of Technology, Cambridge, USA 2019 - 2024 Graduate Research Assistant, MIT Operations Research Center Worked on computer-assisted algorithm design for large-scale optimization. INDUSTRY Thales Canada Inc., Toronto, Canada 2016-2018 Researcher, Research & Technology Department EXPERIENCE Worked on real-time embedded optimization and sensor fusion algorithms in autonomous transportation systems. Massachusetts Institute of Technology, Cambridge, USA **EDUCATION** 2019 - 2024 Ph.D. in Operations Research THESIS: Advances in Computer-Assisted Design and Analysis of First-Order Optimization Methods and Related Problems ADVISORS: Robert M. Freund and Bart P.G. Van Parys University of Toronto, Toronto, Canada 2016 Master of Applied Science in Electrical and Computer Engineering THESIS: Optimization Models for Energy-Efficient Railway Timetables ADVISOR: Lacra Pavel GRANTS, AWARDS AFOSR Grant: "Computer-Assisted Design of Provably Fastest Algorithms". AND HONORS 2025-2028 Co-PI. \$600,000. (my share: 50%) Winner, INFORMS Computing Society Student Paper Award 2024 Honorable Mention, George Nicholson Student Paper Competition 2024 Honorable Mention, MIT Operations Research Center Best Student Paper

2024

SELECTED PUBLISHED **PAPERS** 

## Computer-Assisted Design of Accelerated Composite Optimization Methods: OptISTA

with Uijeong Jang and Ernest K. Ryu

Published in Mathematical Programming, 2025 PDF: https://arxiv.org/pdf/2305.15704.pdf

#### Branch-and-Bound Performance Estimation Programming: A Unified Methodology for Constructing Optimal Optimization Methods

with Bart P.G. Van Parys and Ernest K. Ryu Published in Mathematical Programming, 2024 PDF: https://arxiv.org/pdf/2203.07305.pdf

## Nonlinear Conjugate Gradient Methods: Worst-Case Convergence Rates via Computer-Assisted Analyses

with Robert M. Freund, Andy Sun, and Adrien Taylor Published in in Mathematical Programming, 2024

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

## Exterior-Point Optimization for Sparse and Low-Rank Optimization

with Bartolomeo Stellato and Bart P.G. Van Parys

Published in the Journal of Optimization Theory and Applications, 2024

PDF: https://arxiv.org/pdf/2011.04552.pdf

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

with Lacra Pavel

Published in the Journal of Global Optimization, 2019

PDF: https://arxiv.org/pdf/1805.11750.pdf

## A Two-Step Linear Programming Model for Energy-Efficient Timetables in Metro Railway Networks

with Lacra Pavel and J. Kevin Tobin

Published in Transportation Research Part B: Methodological, 2016

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

## An Optimization Model to Utilize Regenerative Braking Energy in a Railway Network

with Lacra Pavel and J. Kevin Tobin

Published in the Proceedings of American Control Conference, 2015

PDF: https://tinyurl.com/ACCRegenOpt

**PAPERS** Under REVIEW

**TEACHING** 

### Spatial Branch-and-Bound for Computing Multiplayer Nash Equilibrium

with Jakub Cerny and Christian Kroer PDF: https://arxiv.org/pdf/2508.10204

CMOR 467/567: Optimization for Energy Systems, Rice

Fall 2025

*Instructor.* I have designed this new course at Rice.

### 6.7220: Nonlinear Optimization, MIT

Spring 2023

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

**RATING:** 6.9/7.0

	RATING: 6.9/7	
	15.S08: Optimization of Energy Systems, MIT  Teaching Assistant. This is a graduate course in power systems modelin optimization.  RATING: 6.0/7.0	•
TALKS	Computer-Assisted Design of Provably Fastest Algorithms Invited talk, New Jersey Institute of Technology, New York, NY	2025
	Nonlinear Conjugate Gradient Methods: Worst-case Convergence Rate Computer-assisted Analyses ICCOPT, Los Angeles, CA INFORMS Annual Meeting, Seattle, WA	es via 2025 2024
	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
	Design and Analysis of First-Order Methods via Nonconvex QCQP Framewood One of just four invited "long talks" at the 1 <sup>st</sup> Workshop on Performance timation, UCLouvain, Belgium	
	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 ADM Minimize Convex Functions over Nonconvex Sets 56th Allerton Conference on Communication, Control, and Computing, ticello, IL	
	Multi-Player Minimum Cost Flow Problems with Nonconvex Costs and Integer	Flows

55th IEEE Conference on Decision and Control, Las Vegas, NV

2018

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

ods in computational optimization.

#### **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 Ben Grimmer. Also publicized in the *Nautilus Quarterly Magazine* and in the Chinese magazine *Heart of the Machine*.

 $\label{eq:URL:https://www.quantamagazine.org/risky-giant-steps-can-solve-optimization-problems-faster-20230811/$