Shuvomoy Das Gupta

Contact

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Citizenship Canada

Research Interests Optimization, Game Theory, Transportation

Current Position

Rice University, Houston, TX, USA 2025-Present
Assistant Professor, Computational Applied Mathematics & Operations Research

Academic Experience

Columbia University, New York, NY, USA 2024-2025
Postdoctoral Research Scientist, Department of Industrial Engineering and Operations Research, Hosts: Garud Iyengar & Christian Kroer
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 Experience

Thales Canada Inc., Toronto, Canada 2016-2018
Researcher, Research & Technology Department
Worked on real-time embedded optimization and sensor fusion algorithms in autonomous transportation systems.

Education

Massachusetts Institute of Technology, Cambridge, USA 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 & 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 and Honors

AFOSR Grant: "Computer-Assisted Design of Provably Fastest Algorithms". Co-PI. $600,000. (my share: $300,000) 2025-2028

Winner, INFORMS Computing Society Student Paper Award 2024

Honorable Mention & Finalist, INFORMS George Nicholson Student Paper Competition 2024

Honorable Mention, MIT Operations Research Center Best Student Paper Award 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

Spatial Branch-and-Bound for Computing Multiplayer Nash Equilibrium
with Jakub Cerny and Christian Kroer
PDF: `https://arxiv.org/pdf/2508.10204`

On the $O(1/T)$ Convergence of Alternating Gradient Descent–Ascent in Bilinear Games
with Tianlong Nan, Garud Iyengar, and Christian Kroer

Teaching

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

15.S60: Computing in Optimization and Statistics, MIT Winter 2022, 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, MIT Spring 2022
Teaching Assistant. This is a graduate course in power systems modeling and 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 Rates via Computer-assisted Analyses
ICCOPT, Los Angeles, CA 2025
INFORMS Annual Meeting, Seattle, WA 2024

BnB-PEP: A Unified Methodology for Constructing Optimal Optimization Methods
INFORMS Annual Meeting, Phoenix, AZ 2023
SIAM Conference on Optimization (OP23), Seattle, Washington 2023
UTORG Seminar, University of Toronto, Toronto, Canada 2023
International Conference on Continuous Optimization, Bethlehem, PA 2022
MIT Data Science Lab Seminar 2022

Design and Analysis of First-Order Methods via Nonconvex QCQP Frameworks
One of just four invited "long talks" at the 1st Workshop on Performance Estimation, UCLouvain, Belgium 2023

Energy-Optimal Timetable Design for Sustainable Metro Railway Networks
INFORMS Annual Meeting, Phoenix, AZ 2023
33rd Annual POMS Conference, Orlando, FL 2023
2023 MIT Energy Initiative Annual Research Conference 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, Monticello, IL 2018

Multi-Player Minimum Cost Flow Problems with Nonconvex Costs and Integer Flows
55th IEEE Conference on Decision and Control, Las Vegas, NV 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 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-optimization-problems-faster-20230811/`