

Ayush Bharadwaj

Data Scientist - Optimization, Machine Learning

ayushb.com

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SKILLS

Convex/Non-convex Optimization • Robust Optimization • Network Optimization • Linear Programming • Mixed-Integer Programming • Conic Programming • Semidefinite Programming • Metaheuristics

Domains: Operations Research, Statistics, Machine Learning, Deep Learning

Languages: Python, Julia, SQL, Bash

Tools: CVXPY, CVXOPT, Numpy, SciPy, Scikit-Learn, Pandas, Git, PostgreSQL

EDUCATION

M.A. Mathematics | Algebraic Geometry and Optimization 2022

San Francisco State University San Francisco, CA

M.S. Operations Research 2014

Case Western Reserve University Cleveland, OH

B.Tech. Civil Engineering 2004

Indian Institute of Technology Varanasi, India

PROJECTS

A Parametric MIP Approach for the Unit Commitment Problem | Python, CVXPY 2023

Framework for extending parametric sensitivity analysis to an MIP model for the UCP

Robustness Verification of Neural Networks using Optimization Methods | Python, CVXPY 2022

Python implementation of optimization methods to verify robustness of classifier networks

Complex Critical Points of Deep Linear Neural Networks | Julia, HomotopyContinuation.jl 2022

Masters thesis exploring the loss landscape of neural networks using computational algebraic geometry

EXPERIENCE

Data Scientist, Machine Learning May 2016 – Oct 2019

Postmates (acquired by Uber) | On-demand delivery San Francisco, CA

- Bootstrapped the company's machine learning system for online payment fraud detection.
- Trained random forests to mimic human "judgment" in the absence of ground truth.
- Wrote the decision engine for model-informed as well as rule-based real time decisions.
- Developed data pipelines for online and offline feature generation and storage.
- Built a control-group based simulation framework to accurately measure model performance.

Risk Analyst, Consumer Risk May 2014 – May 2016

PayPal | Fintech San Jose, CA

- Identified and investigated payment fraud trends from financial transaction data.
- Optimized decision thresholds to reduce the Risk system's overall cost of misclassification.
- Researched new decision variables to include in fraud rules and machine learning models.

Data Scientist, Informatics (Intern) Oct 2013 – Jan 2014

Explorys (acquired by IBM) | Healthcare Analytics Cleveland, OH

- Wrote software to clean, combine and ingest data from various external sources.
- Evaluated the effectiveness of classifier algorithms via AUC-ROC analysis.

Software Engineer / Consultant Jun 2004 – Jul 2012

Infosys Limited | Software Services Bangalore, India

- Software development • Query optimization • Systems Integration • Incident management