Cynthia Zeng

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ACADEMIC POSITION

NYU Stern School of Business at NYU Abu Dhabi Abu Dhabi, UAE Assistant Professor of Technology, Management and Statistics 2024 - Present **EDUCATION** Massachusetts Institute of Technology Cambridge, USA Ph.D. in Operations Research 2019 - 2024 · Advisor: Dimitris Bertsimas · Thesis: Multimodal Machine Learning for Climate Adaptation Imperial College London London, UK 2014 - 2017 BSc in Mathematics · 1st-Class Honours, top 15% class rank Awards · Honorary mention, MIT Envisioning the Future of Computing Prize 2024 · 2nd place, Doing Good with Good OR Award, INFORMS 2023 · Zetta Prize, Best Application of Artificial Intelligence in Industry, MIT MIMO Symposium 2023 · 1st place, William Pierskalla Paper Award, INFORMS Health Applications Society 2020 · 1st place, MIT Cognex Poster Competition 2022

Publications

- [1] Léonard Boussioux*, **Cynthia Zeng***, Théo Guénais, and Dimitris Bertsimas. *Hurricane Forecasting: Novel Multimodal Machine Learning Framework*. Weather and Forecasting, 37(6): 817–831, 2022.
- [2] Luis R. Soenksen*, Yu Ma*, Cynthia Zeng*, Leonard Boussioux*, Kimberly Villalobos Carballo*, Liangyuan Na*, Holly M. Wiberg, Michael L. Li, Ignacio Fuentes, and Dimitris Bertsimas. *Integrated Multimodal Artificial Intelligence Framework for Healthcare Applications*. NPJ Digital Medicine, 5(1): 149, 2022.
- [3] Dimitris Bertsimas, Leonard Boussioux, Ryan Cory-Wright, Arthur Delarue, Vassilis Digalakis, Alexandre Jacquillat, Driss Lahlou Kitane, Galit Lukin, Michael Li, Luca Mingardi, Omid Nohadani, Agni Orfanoudaki, Theodore Papalexopoulos, Ivan Paskov, Jean Pauphilet, Omar Skali Lami, Bartolomeo Stellato, Hamza Bouardi, Kimberly Carballo, Holly Wiberg, and **Cynthia Zeng** (alphabetical). From Predictions to Prescriptions: A Data-Driven Response to COVID-19. Health Care Management Science, 24: 253–272, 2021. Springer.
- [4] Jack Reid, Cynthia Zeng, and Danielle Wood. Combining Social, Environmental and Design Models to Support the Sustainable Development Goals. In: 2019 IEEE Aerospace Conference, pp. 1–13, 2019. IEEE.

Working Papers

- [5] Cynthia Zeng and Dimitris Bertsimas. Catastrophe Insurance: An Adaptive Robust Optimization Approach. Under review at Manufacturing & Service Operations Management.
- [6] Cynthia Zeng and Dimitris Bertsimas. Global Flood Prediction: A Multimodal Machine Learning Approach. Appeared at 2023 ICLR Machine Learning for Climate Change Workshop
- [7] Dimitris Bertsimas, Léonard Boussioux*, and Cynthia Zeng* (alphabetical). Reducing Air Pollution Through Machine Learning. To be submitted to INFORMS Journal on Applied Analytics.
- [8] Kimberly Villalobos Carballo, Yu Ma*, Liangyuan Na*, Léonard Boussioux*, Cynthia Zeng*, Luis R Soenksen, and Dimitris Bertsimas. TabText: A Systematic Approach to Aggregate Knowledge Across Tabular Data Structures. Under review at Nature Machine Intelligence.

Research Experience

Massachusetts Institute of Technology

Cambridge, US

Doctoral Candidate at Operations Research Center

2019 - Present

- · Led the team effort to design the unifying multimodality methodology to leverage multiple data sources and modalities to improve machine learning forecasting skills [1, 6, 2]
- · Developed a data-driven framework to recommend operational decisions to reduce air pollution impact through improved wind forecasting. Implemented since 2022 with industry collaborator in Morocco [7].
- · Developed a data-driven Adaptive Robust Optimization framework for catastrophe insurance premium pricing. Applied to flood insurance in the US to demonstrate improved efficiency and fairness [5].
- · Contributed to a flexible tabular data processing technique by treating data as language [8].
- · Developed a machine learning based early detection system for chronic deceases using insurance data. Adopted as challenge material for an MIT undergraduate Hackathon event with 50+ participants.
- · Contributed to the global effort to mitigate COVID-19 by providing accurate forecasts to the CDC, improving patient triage in hospitals, and policy recommendations on ventilators allocation [3].
- · Supervised four Master level students, two undergraduate students on research projects.

École Polytechnique Fédérale de Lausanne (EPFL)

Lausanne, Switzerland

Visiting Researcher July 2023

· Risk Analytics and Optimization lab of Professor Daniel Kuhn, the College of Management Technology.

Massachusetts Institute of Technology

Cambridge, US

Research Associate at Media Lab

Jun. - Aug. 2018

· Developed a computational social science framework to study urban planning through agent-based modeling, contributions appeared in a conference paper [4].

Industry Experience

BlackRock Inc.

San Francisco, US Jun. - Aug., 2022

Research Associate | Scientific Active Equities

- · Developed a signal to predict stock prices of pharmaceutical companies using drug information, conducted extensive back-testing on signal performance, and the signal is currently being implemented.
- · Developed an alternative company segmentation method through matrix decomposition, using language data on broker reports.

SoftBank Vision Fund China

Shanghai, China

Investment Analyst Feb. - Aug. 2019

· Founding team member of five, helped set up the new Vision Fund China team. Conducted and organized interviews for candidates.

- · Conducted research and due diligence research for artificial intelligence companies, cryptocurrencies, and presented in company-wide meetings.
- · Project manager and white paper lead author of an internal project on differential privacy and data sharing platform.

BlackRock Inc.

London, UK

Investment Analyst | Active Equities

Jul. 2017 - Jun. 2018

- · Conducted fundamental analysis for retail, automobile sectors.
- · Group leader and winner of BlackRock Hackathon EMEA Category Championship on the development of a tool to combine insights throughout teams.

TEACHING

MIT Analytics Tools Workshop

Cambridge, US

Instructor

Aug. 2023

- \cdot Two-day 8-h workshop for computing tools, 90+ students.
- \cdot For incoming Master of Business Analytics students on core computing competencies. Developed and taught material on R and Julia/JuMP.

MIT Introduction to Operations Management

Cambridge, US

Teaching Assistant

Spring, 2023

- · MBA Analytics Track core course; 50+ students.
- · Introduces MBA students to analytical tools related to manufacturing and service operations. Topics include: production control, risk pooling, quality management, process design, and revenue management. · Led weekly recitations, assisted students, wrote and graded assignments.

MIT Machine Learning Under a Modern Optimization Lens

Cambridge, US

Teaching Assistant

 $Fall,\ 2022$

- · Master of Business Analytics core course; 100+ students.
- · Provided Master and Ph.D. students with a unified, insightful, and modern treatment of machine learning using the lenses of convex, robust, and mixed-integer optimization. Introduced students to optimization coding in Julia.
- \cdot Led recitations once a week, assisted students over weekly office hours, created course material, developed Julia tutorials, wrote and graded assignments and exams.

MIT Data, Models, and Decisions

Cambridge, US

Teaching Assistant

Fall, 2021

- · MBA core course; 430+ students, first "pandemic cohort".
- · Introduced MBA students to fundamental data-driven analytics and management science tools, techniques and concepts.
- · Helped develop course materials towards the hybrid learning setup, such as weekly recordings of supplementary lectures, created course material and computational tools tutorials, assisted students during weekly office hours, wrote and graded assignments and exams.

MIT Analytics for a Better World

Cambridge, US

Guest lecturer for one lecture on multimodal machine learning

Apr. 2021

· Undergraduate course; 40+ students.

Talks

CONFERENCE	
Catastrophe Insurance: an Adaptive Robust Optimization Approach	
· INFORMS Annual Conference	Oct. 2023
Reducing Air Pollution Through Machine Learning	
· INFORMS MSOM Conference	Jun. 2023
· INFORMS Annual Conference Doing Good with OR Student Paper Competition	Oct. 2023
Hurricane Forecasting: A Novel Multimodal Machine Learning Framework	
· INFORMS Annual Meeting	Oct. 2022
· NeurIPS Tackling Climate Change with AI Workshop (virtual)	2022
· Montreal AI Symposium (virtual)	2021
Global Flood Prediction: a Multimodal Machine Learning Approach	
· ICML Tackling Climate Change with AI workshop (virtual)	2022
· Women in Data Science (WiDS) Cambridge Conference	2023
Holistic Chronic Risk Modeling using Medical Health Records	
\cdot INFORMS Annual Meeting, The Future of Analytics and Operations Research Workshop	2022
SEMINAR	
Multimodal Machine Learning: Applications to Climate Adaptation and Sustainability	
Multimodal Machine Learning: Applications to Climate Adaptation and Sustainability	
· MIT ORC Student Seminar	May 2023
· Écolep Polytechnique Fédérale de Lausanne (EPFL), Management of Technology	Jul. 2023
· Technical University of Munich (TUM), Data Science in Earth Observation Lab	Jul. 2023
· Harvard Law School, Climate Justice Working Group	Jul. 2023
· Cornell Young Researchers Workshop (poster)	Sept. 2023
Machine Learning, Optimization and Climate Change (Job Talk)	
· MIT Operations Management Seminar	Nov 2023
· MIT ORC Student Seminar	Nov 2023
OTHERS	
Why You Will Be a Weather Person?	
· TEDx Boston on Artificial Generative Intelligence	Mar. 2023
Machine Learning, Optimization and Climate Change	
· MIT Energy and Climate Night (poster)	Oct. 2023
Talks	
CONFERENCES	
INFORMS Annual Meeting	
Catastrophe Insurance: An Adaptive Robust Optimization Approach	Oct. 2023
· Doing Good with OR Student Paper Competition	
Hurricane Forecasting: A Novel Multimodal Machine Learning Framework	Oct. 2022
· Spotlight talk at the Future of Analytics and Operations Research Workshop	
INFORMS MSOM Conference	
Catastrophe Insurance: An Adaptive Robust Optimization Approach	Jun. 2024
Reducing Air Pollution Through Machine Learning	Jun. 2023
ICLR Tackling Climate Change with AI Workshop	

Global Flood Prediction: A Multimodal Machine Learning Approach	May 2024
Applied Machine Learning Days	
Global Flood Prediction: A Multimodal Machine Learning Approach	Mar. 2024
NeurIPS Tackling Climate Change with AI Workshop	
Hurricane Forecasting: A Novel Multimodal Machine Learning Framework (Virtual)	2022
ICML Tackling Climate Change with AI Workshop	
Global Flood Prediction: A Multimodal Machine Learning Approach (Virtual)	2022
Stanford Trans-Pacific Sustainability Dialogue	2024
Multimodal Machine Learning for Climate Adaptation	
Montreal AI Symposium	
Hurricane Forecasting: A Novel Multimodal Machine Learning Framework (Virtual)	2021
Cornell Young Researchers Workshop	Sept. 2023
Multimodal Machine Learning: Applications to Climate Adaptation and Sustainability (Poster)	
Women in Data Science (WiDS) Cambridge Conference	
Global Flood Prediction: A Multimodal Machine Learning Approach	2023
MIT Energy and Climate Night (Poster)	Oct. 2023
Machine Learning, Optimization, and Climate Change	
SEMINARS	
National University of Singapore	Dec. 2023
Multimodal Machine Learning: Applications to Climate Adaptation and Sustainability	
Singapore University of Technology and Design	Dec. 2023
Multimodal Machine Learning: Applications to Climate Adaptation and Sustainability	
École Polytechnique Fédérale de Lausanne (EPFL), Management of Technology	Jul. 2023
Multimodal Machine Learning: Applications to Climate Adaptation and Sustainability	
MIT Operations Management Seminar	Nov. 2023
Machine Learning, Optimization, and Climate Change	
Technical University of Munich (TUM), Data Science in Earth Observation Lab	Jul. 2023
Multimodal Machine Learning: Applications to Climate Adaptation and Sustainability	
Harvard Law School, Climate Justice Working Group	Jul. 2023
Multimodal Machine Learning: Applications to Climate Adaptation and Sustainability	
MIT ORC Student Seminar	
Multimodal Machine Learning: Applications to Climate Adaptation and Sustainability	May 2023
Machine Learning, Optimization, and Climate Change	Nov 2022
PUBLIC LECTURES	
	E-1- 2024
Stanford Energy Seminar	Feb. 2024
Multimodal Machine Learning and Climate Change Adaptation	N 0004
NYUAD Institute Public Lecture	Nov. 2024
Multimodal Machine Learning and Climate Change Adaptation	M 2002
TEDx Boston on Artificial Generative Intelligence	Mar. 2023
Why You Will Be a Weather Person?	
Leadership, Service and Outreach	

Oct. 2023 - Mar. 2024

MIT Energy Conference

· Panel director. Largest student-led energy & climate conference in North America, across industry professionals, investors, scholars and policymakers over 1000 attendees.

MIT Operations Research Center Student Seminar

Oct. 2019 - Jun. 2021

· Founder of the student seminar series, organized weekly seminars from students to students.

MIT European Club

Feb. - Jun. 2023

· Secretary, organized weekly meetings, the annual European career fair with 1000+ student attendee.

MIT Social and Ethical Responsibilities of Computing (SERC) Scholar

· Contributed to the SERC research handbook, weekly discussions on MIT-wide course designs.

MIT Operations Research Center INFORMS Officer

Oct. 2019 - Jun. 2020

· Organized monthly social events, the annual two-day retreat in Maine.

Imperial College London Hiking Club

· Social chair, organized monthly social events.

Imperial College Mathematics Society

Oct. 2015 - Jun. 2016

· Vice president, organized annual department dinner with 300+ attendee.

Nepal Mountain School

Aug. 2015

· Volunteer, taught science and mathematics to grade 1-5 students, sponsor of a disadvantaged student.

Panda Honey Social Enterprise

Jun. - Aug. 2014

· Organized honey harvesting trips, set up online sales platform, organized fundraising event of 500+.

Taiwan Sustainable Rice Farm

Jul. 2014

· Learned about sustainable rice social enterprise, shareholder entity structure to agriculture.

Animal Shelter Club

Aug. 2012 - Jun. 2014

· Founder of a high school society, organized weekly visits to an animal shelter, fund-raising events.

SKILLS AND INTERESTS

Programing Languages

· Python, PyTorch, Julia, TensorFlow, R, Matlab, LATEX

Hobbies

· Hiking, Yoga, Tennis, Skiing, Golf, Classical Music, Volunteering.

References

Dimitris Bertsimas

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- · Email: ntrichakis@mit.edu

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