Cynthia Zeng

cynthiazeng.github.io | +1-857-757-8382 | czeng12@mit.edu

Education

Massachusetts Institute of Technology	Cambridge, USA
Ph.D. in Operations Research	2019 - 2024 (Anticipated)

· Advisor: Dimitris Bertsimas
· Thesis: Machine Learning and Optimization for Climate Change Adaptation

Imperial College London	London, UK
BSc in Mathematics	2014 - 2017

· 1st-Class Honours, top 15% class rank

Western Academy of Beijing	Beijing, China
International Baccalaureate Diploma	2011 - 2014

Awards

· Finalist (pending), 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] Dimitris Bertsimas and **Cynthia Zeng**. *Catastrophe Insurance: A Robust Optimization Approach.* To be submitted to Manufacturing & Service Operations Management.

[6] **Cynthia Zeng** and Dimitris Bertsimas. *Global Flood Prediction: A Multimodal Machine Learning Approach.* arXiv preprint arXiv:2301.12548.

[7] Dimitris Bertsimas, Léonard Boussioux*, and **Cynthia Zeng*** (alphabetical). *Reducing Air Pollution Through Machine Learning.* To be submitted to INFORMS Journal of 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
· At the Risk Analytics and Optimization (RAO) lab of 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
Research Associate | Scientific Active Equities   Jun. - Aug., 2022
· 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

· Two-day 8-h workshop for computing tools, 90+ students.

· 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.

· 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 (forthcoming)   Oct. 2023

Reducing Air Pollution Through Machine Learning

· INFORMS MSOM Conference   Jun. 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
· INFORMS Annual Meeting, The Future of Analytics and Operations Research Workshop   2022

SEMINAR
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

OTHERS
Why You Will Be a Weather Person?
· TEDx Boston on Artificial Generative Intelligence   Mar. 2023

Leadership, Service and Outreach

Operations Research Center Student Seminar   Oct. 2019 - Jun. 21
· 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. 20
· 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+.
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

· MIT Sloan School of Management

· Email: dbertsim@mit.edu (please cc Stephanie Tran stran15@mit.edu)

Nikolaos Trichakis

· MIT Sloan School of Management

· Email: nitric@mit.edu

Jónas Oddur Jónasson

· MIT Sloan School of Management

· Email: joj@mit.edu