# Curriculum Vitae Afshin Oroojlooy

oroojlooy@gmail.com https://oroojlooy.github.io

#### Research Interests

Deep Reinforcement Learning, Machine Learning, Multi-echelon Supply Chain, Inventory Optimization, Routing Problem, Mixed Integer Programming, Forecasting.

### Work Experiences

- SAS Institute, Jun 2017-now
  - Senior Reinforcement Learning Researcher/Developer, Artificial Intelligence and Machine Learning R&D, Apr 2022- now,
    - ▲ Member of Reinforcement Learning research and development team.
    - ▲ Adding new RL algorithm (via C++) into the general structure for Reinforcement Learning development framework.
    - ▲ Designed and developed a multi-arm bandit algorithm for the recommendation problem for a specific web-site.
    - ▲ Patented a new framework for application of RL to solve specific manufacturing problems
  - Reinforcement Learning Researcher/Developer, Artificial Intelligence and Machine Learning R&D, Sep 2018- now,
    - ▲ Member of Reinforcement Learning research and development team.
    - ▲ Designed and implemented (via C++) a general structure for Reinforcement Learning development framework.
    - ▲ Designed and developed a universal RL algorithm for real-time traffic signal control problem.
    - ▲ Designed and developed an RL algorithm for real-time queue/server management system with inputs from camera.
    - ▲ Designed and developed an RL framework to control oven temperature in glass manufacturing.
    - ▲ Designed and developed an machine learning framework for recommendation system.
    - ▲ Designed and developed an RL framework for Heating, ventilation, and air conditioning (HVAC) problem.
    - ▲ Designed and developed a framework for customer journey optimization problem using RL.
    - Patented five research projects on applications of RL.
  - Machine Learning Intern, Artificial Intelligence and Machine Learning R&D, Jun 2017- Aug 2018
    - ▲ Member of Reinforcement Learning team.
    - ▲ Developed a feasibility study of Reinforcement Learning application for real world problems, applied on customer journey optimization for proof of the concept.
    - ▲ Developing a general Reinforcement Learning package in SAS-C.
    - $_{\blacktriangle}$  Developed DQN algorithm in SAS-C and tested on OpenAI gym atari 2600 games.
    - ▲ Developed a Deep Concurrent Temporal Difference and Deep Q-Network algorithm for customer journey optimization.

- ▲ Developed a DDPG algorithm for HVAC problem.
- ▲ Drafted and submitted the corresponding patent application.

## • Lehigh University, Research Assistant, Aug 2014- Sep 2018

- Developed an reward shaping mechanism for RL to solve the ordering problem in a serial multi-echelon supply chain network (published on MSOM).
- Developed an integrated policy gradient algorithm and pointer network to solve the vehicle routing problem (VRP) and stochastic vehicle routing problem (SVRP) (published on NeurIPS).
- Implemented a deep Q-network (DQN), deep deterministic policy gradient (DDPG) algorithm, and an integrated policy gradient algorithm and pointer network to solve traveling salesman problem (TSP).
  - ▲ Implemented DQN, Deep TD, Deep Concurrent TD, Policy Gradient, Pointer Network, and DDPG algorithms.
  - ▲ Implemented classical Q-learning and Sarsa( $\lambda$ ) algorithms.
  - ▲ Implemented on PyTorch and TensorFlow.
- Integrated Estimation and Optimization Research Project for Supply Chain Problems (Published in IISE).
  - ▲ Developed a Stock-out prediction tool with Deep Neural Networks for general multiechelon supply chain problems.
    - · Predicted one and multi-step ahead stock-out predictions.
  - ▲ Proposed and implemented a Deep Neural Networks algorithm to solve newsvendor problem (strongly competitive to the current approaches).
  - $\blacktriangle$  Implemented on caffe (C++) and TensorFlow.
- System Administrator of the COR@L lab, Aug 2016 up to now.
  - ▲ General maintenance of a small size high performance computing cluster.
  - ▲ Managed several Debian computational OS servers.
- Course Projects of Computational Methods in Optimization: Developed in C++
  - ▲ Parallel implementation of Conjugate Gradient algorithm with Boost::MPI.
  - ▲ Cache efficient implementation of different factorization methods.
  - Cache efficient implementation of different sort and matrix multiplication algorithms.
  - ▲ Parallel implementation of a matrix vector multiplication algorithm.
- Course Projects of Mining Massive Datasets: Implemented with Apache Spark Python
  - ▲ Dimensionality reduction algorithm based on singular value decomposition.
  - A-Priori Algorithm to extract frequent item sets and association rule in transactional databases.
  - ▲ Latent factor model as a recommendation system for Netflix problem.
  - ▲ PageRank algorithm to rank Wikipedia web pages.
  - ▲ K-means, SVD and SVM algorithms.
  - ▲ Min hashing algorithm to obtain text and web page similarity.

#### • SEA, SAP ERP Implementation Consultant IT company- June 2011- Sep 2014

- Responsible for system design, mapping, development, implementation, training and supporting.
- Consulted with modules Financial Accounting: Asset (AA), Account Payable/Receivable (AP/AR), Cost Accounting, Employee/Manager Self Service (ESS/MSS), Personal Development (PD), Personal Time Management (PT), Organization Management (OM), Personal Administration, Workflow Management on ECC 6.0.

- Interviewed key users of the organizations to gather the business processes.
- Analyzed gathered data and prepared AS-IS documents (e.g. process and organization models, etc.)
- Developed solutions, proposed improved methods of actions, documented TO-BE materials.
- Prepared manuals and trained workers in use of new forms, reports, procedures or software, according to organizational policy.
- Participated in two full life cycles, blueprint to go-live, implementations.
- Isfahan University, System Architecture and Analyzer- Jun-Sep 2010
  - Interviewed with key users, gathered required data, analyzed the data and prepared AS-IS documents (e.g. process and organization models, etc.).
  - Analyzed the processes in Isfahan Municipality and Isfahan's Fire Station.

#### Education

Ph.D. Lehigh University, Aug. 2014 - Sep 2018

Industrial Engineering, GPA: 3.75

Research: Application of Machine Learning in Supply Chain Problems

Advisers: Prof. Lawrence Snyder and Prof. Martin Takac

M.Sc. Sharif University of Technology, Sep. 2010 – Sep. 2012

Industrial Engineering, GPA: 4.0

Thesis: Mixed Integer Programming Model for Train Timetabling on Multiple Track and Station Capacity Railway with Enhanced Upper Bound Heuristic

Method and Lagrangian Relaxation Lower Bound

Adviser: Prof. Kourosh Eshghi

B.Sc. Isfahan University of Technology, Sep. 2006 – Sep. 2010,

Industrial Engineering- Industrial Production, GPA: 3.87

# Peer Reviewed Publications

- 1. P. Rahimian, <u>A. Oroojlooy</u>, L. Toka. "Towards optimized actions in critical situations of soccer games with deep reinforcement learning", IEEE 8th International Conference on Data Science and Advanced Analytics (DSAA), 2021, Porto, Portugal.
- 2. A. Oroojlooy, M. Nazari, D. Hajinezhad, and J. Silva. "AttendLight: Universal Attention—Based Reinforcement Learning Model for Traffic Signal Control", The 33th Conference on Neural Information Processing Systems, NeurIPS 2020, 4079–4090, Vancouver, CA.
- 3. A. Oroojlooy, R. Nazari, L. Snyder, and M. Takac. "A Deep Q-Network for the Beer Game: Reinforcement Learning for Inventory Optimization." Manufacturing & Service Operations Management (MSOM), 2021.
- 4. R. Nazari, <u>A. Oroojlooy</u>, L. Snyder, and M. Takac. "A Reinforcement Learning Framework for Solving Combinatorial Optmization Problems: Applications in Stochastic Vehicle Routing Problem." The 31th Conference on Neural Information Processing Systems, NeurIPS 2018, 9839–9849, Montreal, CA.
- 5. A. Oroojlooy, R. Nazari, L. Snyder, and M. Takac. "A Deep Q-Network for the Beer Game with Partial Information." Neural Information Processing Systems (NIPS), Deep Reinforcement Learning Symposium 2017, Long Beach, CA.
- 6. R. Nazari, A. Oroojlooy, M. Kabul. "Online Reinforcement Learning with the applications in Customer Journey Optimization." Neural Information Processing Systems (NIPS), Deep Reinforcement Learning Symposium 2017, Long Beach, CA.

- 7. A. Oroojlooy, L. Snyder, and M. Takac. "Applying Deep Learning to the Newsvendor Problem." IISE Transaction, 2019, DOI: 10.1080/24725854.2019.1632502.
- 8. A. Oroojlooy, K. Eshghi, "Train Timetabling on multiple track and station capacity railway with enhanced upper and lower bound heuristic method for same train in network", Scientia Iranica 24 (6), 2017, 3324-3344.
- 9. BR. Vellaboyana, <u>A. Oroojlooy</u>, D. Fooladivanda, J. Taylor, L. Snyder, "Optimal Scheduling of Networked Energy Storages", IEEE Global Conference on Signal and Information Processing 2015, Orlando, Florida, USA
- 10. K. Kianfar, S.M.T. Fatemi Ghomi, A. Oroojlooy, 2012, "Study of stochastic sequence-dependent flexible flow shop via developing a dispatching rule and a hybrid GA", Engineering Applications of Artificial Intelligence 25 (2012) 494–506.

## Under Review and Working Papers

- 1. D. Hajinezhad, <u>A. Oroojlooy</u>, X. Hunt, S. Das, J. Silva, M. Nazari "Machine Learning to Generate Adjustable Dose Distributions in head-and-neck Cancer Radiation Therapy", Working paper.
- 2. <u>A. Oroojlooy</u> and D. Hajinezhad. "A Review of Cooperative Multi-Agent Deep Reinforcement Learning." arXiv preprint arXiv:1908.03963.
- 3. A. Oroojlooy, L. Snyder, M. Takac. "Stock-out Prediction in Multi-echelon Networks." arXiv: 1709.06922.

#### **Invited Talks**

- 1. Approximate Dynamic Programming and Reinforcement Learning for Routing
  - M. Nazari, A. Oroojlooy, L. V. Snyder, M. Takáç, Reinforcement learning for solving the vehicle routing problem. INFORMS, Phoenix, AZ, November 2018.
- 2. Opex Analytics Round-table Tech
  - A. Oroojlooy, Application of Machine Learning on Supply Chain Problems, Online Talk, Sep 2017.
- 3. Machine Learning and Data-Driven Research
  - A. Oroojlooy, L. Snyder, M. Takáç, Application of Deep Learning for Newsvendor Problems, Production and Operations Management Society conference, Seattle, WA, May 2017.

# Contributed Talks

- 1. A. Oroojlooy, M. Nazari, D. Hajinezhad, J. Silva. Attendlight: Universal Attention-based Reinforcement Learning Model For Traffic Signal Control, *INFORMS Annual Meeting*, Online Meeting, 2020.
- 2. A. Oroojlooy, D. Hajinezhad. Deal With Non-stationarity In Multi Agent Reinforcement Learning: A Review Of Fully Observable Critic Models, *INFORMS Annual Meeting*, Online Meeting, 2020.
- 3. D. Hajinezhad, A. Oroojlooy. Consensus Optimization In Multi-agent Reinforcement Learning: A Review, *INFORMS Annual Meeting*, Online Meeting, 2020.

- 4. A. Oroojlooy, M. Nazari, L. V. Snyder, M. Takáç. Reinforcement Learning algorithm for Inventory Optimization: Case on Beer Game, *INFORMS Annual Meeting*, Phoenix, AZ, Nov 2018.
- 5. M. Nazari, A. Oroojlooy, L. V. Snyder, M. Takáç. Reinforcement learning for solving the vehicle routing problem. MOPTA, Bethlehem, PA, August 2018.
- A. Oroojlooy, M. Nazari, L. V. Snyder, M. Takáç. A Computer Plays the Beer Game: A
  Deep Reinforcement Learning Algorithm for Inventory Optimization, INFORMS Annual Meeting, Houston, TX, Oct 2017.
- 7. M. Nazari, A. OroojlooyJadid, L. V. Snyder, M. Takáç. Controlling stochastic VRP systems by using deep reinforcement learning., *INFORMS Annual Meeting*, Houston, TX, Oct 2017.
- 8. A. Oroojlooy, M. Nazari, L. V. Snyder, M. Takáç. A Deep Q-Network Algorithm for Inventory Optimization, Application on Beer Game, *Modeling and Optimization: Theory and Applications conference*, Bethlehem, PA, Aug 2017.
- 9. A. Oroojlooy, L. V. Snyder, M. Takáç. A Deep Learning model for the Newsvendors Problem, MSOM, Chapel Hill, NC, Jul 2017.
- 10. A. Oroojlooy, L. V. Snyder, M. Takáç. Application of Deep Learning for Newsvendor Problems, POMS, Seattle, WA, May 2017
- 11. A. Oroojlooy, L. V. Snyder, M. Takáç. Deep Learning for Newsvendors Problem, *INFORMS Annual Meeting*, Nashville, TN, Oct 2016.
- 12. A. Oroojlooy, L. V. Snyder, M. Takáç. A Deep Learning Model to Predict Stockouts in Multi-Echelon Inventory Systems, *Modeling and Optimization: Theory and Applications conference*, Bethlehem, PA, Aug 2016.
- 13. A. Oroojlooy, L. V. Snyder, M. Takáç. Deep Learning for Newsvendors, *Modeling and Optimization: Theory and Applications conference*, Bethlehem, PA, Aug 2016.

#### **Patents**

- H. Ghadyali, K. Prabhudesai, J. Walker, X. Wu, X. Du, B. Biller, M. Nazari, A. Oroojlooy, A. Phelps, D. Hajinezhad, V. Valsaraj, J. Silva, J. Yi, "Real-Time Concealed Object Tracking", US Patent No 11,176,692-B2, 16 Nov 2021.
- A. Oroojlooy, M. Nazari, D. Hajinezhad, J. Silva, "Universal Attention-Based Reinforcement Learning Model for Control Systems", US Patent No 11,080,602, 3 Aug 2021.
- M. Nazari, A. Oroojlooyjadid, A. Phelps, D. Hajinezhad, B. Biller, J. Walker, H. Ghadyali, K. Prabhudesai, X. Wu, X. Du, J. Silva, V. Valsaraj, J. Yi. "Discrete Event Simulation with Sequential Decision Making", US Patent No 11,055,861-B2, 2020, 6 Jun 2021.
- M. Nazari, A. Orooiloov, M. Kabul. "Computer-Assisted Reinforcement Learning System", US Patent No 10,762,424-B2, 1 Sep. 2020.

#### Reviewing Papers

• *ICML 2018-2022* 21 papers

• NeurIPS 2018-2021 20 papers

• *IJCAI 2019-2020* 14 papers

• AAAI 2020-2021 7 papers

| • ICLR 2021  | 3 papers |
|--|----------|
| • ICTAI 2020   | 1 papers |
| • IISE Transaction (Institute of Industrial and Systems Engineers) | 3 papers |
| • Journal of the Operational Research Society                      | 1 paper  |
| • European Journal of Operations Research                          | 1 paper  |
| • Expert Systems With Applications                                 | 1 paper  |

#### Honors and Awards

- P.C. Rossin Fellowship, P.C. Rossin College of Engineering and Applied Science, Lehigh University, May 2017.
- DDA Scholarship, P.C. Rossin College of Engineering and Applied Science, Lehigh University, Aug 2014.
- $\bullet$  Awarded DAAD scholarship for Summer School from German Academic Exchange Service, May 2009

# Organized Conference Sessions and Sessions Chair

- 1. "Cooperative Multi-Agent Deep Reinforcement Learning", INFORMS Annual Meeting, Online Meeting, 2020.
- 2. "Reinforcement Learning for Supply Chain and Inventory Optimization", INFORMS Annual Meeting, Phoenix, AZ, Nov 2018.
- 3. "Reinforcement Learning for Supply Chain", Modeling and Optimization: Theory and Applications conference, Bethlehem, PA, Aug 2018.
- 4. "Using Deep Neural Networks for Solving Combinatorial Optimization Problems", INFORMS Annual Meeting, Houston, TX, Oct 2017.
- 5. "Machine Learning", Modeling and Optimization: Theory and Applications conference, Bethlehem, PA, Aug 2017.
- 6. "Application of Machine Learning", Modeling and Optimization: Theory and Applications conference, Bethlehem, PA, Aug 2016.

#### Memberships

- INFORMS Member.
- INFORMS College on Artificial Intelligence

# Teaching Assistantship (All included office hours and grading homeworks)

- Introduction to Deterministic Optimization Models in Operations Research, spring 2016.
  - Included teaching AMPL and MATLAB.

- Introduction to Stochastic Models in Operations Research, fall 2015.
  - Included preparing homeworks, solutions.
- Production Analysis, spring 2015.
- Resource Planning and Scheduling (graduate course), fall 2014.
  - Included teaching CPLEX IBM ILOG, Defining project and grading.
- Graph Theory (graduate course), spring 2013.
- Operations Research I, fall 2011, spring 2012.
- Design and Analysis of Experiments (graduate course), fall 2011.
- Inventory Control and Production Planning, spring 2009.

## Computer Skills

Programming Languages Python, C/C++ (C++14, MPI, OpenMP), MATLAB Deep Learning PyTorch, Torch C++, TensorFlow, caffe, TensorBoard

Mathematical Modelling CPLEX, Gurobi, AMPL, ILOG OPL

Cluster Computing Apache Spark

Time Series Analysis SAS

Data Bases Microsoft SQL

OS/ General Linux, Bash Scripting, LATEX, Windows, git, gerrit

# Other Local Service

- I created and offered a course on Linux/Unix programming to use high performance computation services to PhD students at Lehigh University.
- Participated in developing a free online beer game for teaching students basic ideas of inventory optimization.
- Volunteer at INFORMS Annual Meeting, Philadelphia, Nov 2015 and Nashville, Oct 2016.
- Volunteer at MOPTA conference, Bethlehem, PA, Aug 2016, 2017, and 2018.