

# Reza (Mohammadreza) Aghajani

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Brown University

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## RESEARCH INTEREST

Probability Theory, Stochastic Analysis and applications, Stochastic Networks, Queueing Theory.

## EDUCATION

**Brown University**, providence, RI, USA

- PhD Candidate, Applied Mathematics (expected) May 2016
- Master of Science, Applied Mathematics May 2011

**Carnegie-Mellon University**, Pittsburgh, PA, USA

- Master of Science, Electrical Engineering May 2010

**Sharif University of Technology**, Tehran, Iran

- Bachelor of Science, Electrical Engineering May 2008
- Bachelor of Science, Mathematics May 2008

## PUBLICATION

### Preprints

- R. Aghajani and K. Ramanan. *On the stationary distribution of an SPDE associated with a many-server queue*. Preprint, 2015.
- R. Aghajani and K. Ramanan. *The limit of stationary distributions of many-server queues in the Halfin-Whitt regime*. Preprint, 2015.
- R. Aghajani and K. Ramanan. *Hydrodynamic limits of a randomized load balancing network*. Preprint, 2015.
- R. Aghajani and K. Ramanan. *PDE Method for randomized load balancing*. Preprint, 2015.

### Published

- R. Aghajani, L. Parolini, B. Sinopoli, *Dynamic Power Allocation in Server Farms: a Real Time Optimization Approach*, 49th IEEE Conference on Decision and Control. Atlanta, GA. Dec. 2010.
- A. Khonsari, R. Aghajani, A. Tavakkol, M.S. Talebi, *Mathematical Analysis of Buffer Sizing for Network-on-Chips under Multimedia Traffic*. ICCD 2008: 150-155
- A. Dadlani, A. Khonsari, R. Aghajani, A. Rajabi. *QoS Behavior of Optical Burst Switching under Multimedia Traffic: an Analytical Approach*. IPCCC 2008: 335-342

## LONGTERM VISITS/WORKSHOPS

### Project Rap, INRIA Paris-Rocquencourt, France, Summer 2014.

- Visitor Researcher of Networks, Algorithms and Probability (RAP) group. Research on scaling analysis of transient stochastic networks, in collaboration with Philippe Robert.

### Computational Challenges in Probability, ICERM, Providence, RI, Fall 2012

- Participant of the semester-long program including four workshops (Bayesian Nonparametrics, Uncertainty Quantification, Monte Carlo Methods in the Physical & Biological Sciences, Performance Analysis of Monte Carlo Methods) and three tutorials.

## CONFERENCES AND PRESENTATIONS

### Presentations and Posters:

- INFORMS Applied Probability Society Conference, *A Diffusion Approximation for Stationary Distribution of Many-Server Queueing System In Halfin-Whitt Regime*, Istanbul, Turkey, 2015.
- Seminar on Stochastic Processes, poster: *Hydrodynamics limits for Randomized Load Balancing*, Newark, DE, 2015 (Awarded funding from conference.)
- INFORMS annual meeting, presentation, oral presentation: *Hydrodynamics limits for Randomized Load Balancing*, San Francisco, CA, 2014.
- Seminar on Stochastic Processes, poster: *Asymptotic Coupling of an SPDE, with Applications to Many-Server Queues*, San Diego, CA, 2014 (Awarded funding from conference.)
- INFORMS annual meeting, presentation, oral presentation: *Diffusion Approximation for Steady State Characterization of G/G/N Queueing Systems in Halfin-Whitt Regime*, Minneapolis, MN, 2013.
- ICERM workshop on Computational Challenges in Probability, oral presentation: *Asymptotic Coupling with Application in Queuing Systems*, Providence, RI, 2012.
- NSF CMMI grantee conference, Poster: *Analysis of Large-Scale Stochastic Systems*, Boston, MA, 2012.
- Division of Applied Mathematics Math Slam, oral presentation: *Asymptotic Analysis of Large Scale Systems*, Brown University, Providence, RI, 2013.
- Division of Applied Mathematics Graduate Seminar, oral presentation: *ODE and PDE method in Stochastic Networks*, Brown University, Providence, RI, 2015.

### Conferences attended:

- Joint Mathematical Meetings, San Antonio, TX, 2015 (Awarded funding from conference.)
- Stochastic Networks Conference, Massachusetts Institute of Technology, Cambridge, MA 2012.

## TEACHING AND MENTORSHIP EXPERIENCES

### Mentorship

- Co-mentor of Undergraduate Honors Thesis: Katrina Kardassakis, *Load Balancing in Stochastic Networks: Algorithms, Analysis, and Game Theory*, 2014.
- Co-mentor of Independent Study and ongoing Undergraduate Honors Thesis: Eric Hu, *Power of Two Choices with General Service Distribution*, 2015.

### Teaching Assistantship

- Teaching assistant of Statistical Inference I, Brown University, 2012
- Teaching assistant of Probability Theory (graduate course), Brown University, 2011
- Teaching assistant of Networked Control, Carnegie-Mellon University, 2010
- Teaching assistant of Engineering Probability and Statistics, Sharif Univ. of Tech., 2007
- Teaching assistant of Probability and Applications, Sharif Univ. of Tech., 2007

## HONORS AND AWARDS

- Recipient of Sigma Xi award, Brown University, 2014.
- Ranked 2nd in Mathematics Department and 5th in EE department, Sharif University of Technology, 2008.
- Ranked 58th amongst more than 400'000 Participant in Iran's nationwide university entrance exam, 2003.
- Silver medalist of Iran's National Physics Olympiad, 2002.