Rajiv Sambharya

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https://rajivsambharya.github.io/
https://github.com/rajivsambharya

in https://www.linkedin.com/in/rajiv-sambharya

Education

2019 – 2024 Ph.D., Princeton University

Operations Research and Financial Engineering Thesis: Learning to Accelerate Optimizers Supervision: Bartolomeo Stellato

2017 – 2018 M.Sc. University of California - Berkeley

Electrical Engineering and Computer Science

Supervision: Laurent El Ghaoui

2013 – 2017 B.Sc. University of California - Berkeley

Electrical Engineering and Computer Science

Publications

Conference Proceedings

R. Sambharya, G. Hall, B. Amos, and B. Stellato, "End-to-end learning to warm-start for real-time quadratic optimization," in *Proceedings of The 5th Annual Learning for Dynamics and Control Conference*, ser. Proceedings of Machine Learning Research, vol. 211, PMLR, 15–16 Jun 2023, pp. 220–234.

Preprints

1 A. Askari, G. Negiar, R. Sambharya, and L. E. Ghaoui, Lifted neural networks, 2018.

Honors and Awards

Princeton Teaching Award

Top award winner within engineering departments

2021

Princeton McGraw Teaching Fellow

Led orientation for new teaching assistants

2022-2023

Talks

Learning to Warm-Start Fixed-Point Optimization Algorithms

INFORMS
Phoenix, AZ, October 2023
MOPTA
Lehigh University, August 2023

End-to-End Learning to Warm-Start for Real-Time Quadratic Optimization

Learning for Dynamics and Control (Poster)
 NYC Operations day (Poster)
 University of Pennsylvania, June 2023
 Columbia University, May 2023

INFORMS Indianapolis, IN, October 2022

Learning 2 Convexify

ICCOPT Lehigh University, July 2022

Learning for Real-Time Semidefinite Optimization

INFORMS Anaheim, CA (hybrid), October 2021

Teaching

ORF522	Linear and Nonlinear Optimization (Graduate-level)		Fall 2021
ORF307	Optimization	Spring 2021 (H	ead TA), 2022
ORF363	Computing and Optimization for the Physical and Social So	ciences	Spring 2023
ORF387	Networks		Fall 2022
ORF455	Energy and Commodities Markets		Fall 2020
ORF478	Senior Thesis		Fall 2023

Industry Experience

Linc Global	Machine Learning Engineer	Sunnyvale, CA, July 2018 - July 2019
Amazon	Software Engineering Intern	Seattle, WA, June 2016 - August 2016

Peer Review

Learning for Dynamics and Control

Technical Skills

Programming languages Python, Matlab, Julia, R, C, Java, SQL, HTML

Tools Git, Lager, Slurm, GPU, JAX, PyTorch, Tensorflow