

Ryan Cory-Wright

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Academic Appointments

Imperial College London, Imperial College Business School

London, UK

Assistant Professor of Analytics and Operations

Jul. 2023-present

Affiliated Faculty, Imperial-X AI Initiative

Jul. 2023-present

IBM Research

Cambridge, MA

Herman Goldstine Postdoctoral Fellow

Jul. 2022-Jun. 2023

Education

Massachusetts Institute of Technology, Operations Research Center

Cambridge, MA

PH.D. IN OPERATIONS RESEARCH

Sept. 2017-May. 2022

Advisor: Dimitris Bertsimas

University of Auckland, Faculty of Engineering

Auckland, New Zealand

B.E. (1ST CLASS HONORS) IN ENGINEERING SCIENCE

Feb. 2014-Oct. 2016

Four-year degree completed in three years via accelerated pathway (extra class per semester)

Research Interests

- **Optimization:** integer, semidefinite, conic, polynomial, under uncertainty, data-driven
- **Machine learning and statistics:** interpretability, scientific discovery, cross-validation, low-rank
- **Applications:** business analytics, energy (decarbonization, pricing schemes), finance

Honors and Awards

Note: * denotes student paper award won by collaborator for coauthored work

- 2024 Finalist, **INFORMS DMDA Paper Award**, Theoretical Track
- 2024 **Meritorious Reviewer Award**, INFORMS Journal on Computing
- 2024 **Outstanding Technical Accomplishment Award**, IBM Research
- 2023 Honorable Mention, **Student Paper Award**, MIT ORC (Digalakis Jr.*)
- 2023 Finalist, **Practice-Based Research Competition**, M&SOM Society
- 2022 **A. E. Grant Poster Award for Best Algorithm**, CAARMS (Johnson*)
- 2022 **IBM Herman Goldstine Fellowship**, IBM Department of Mathematical Sciences
- 2021 First place, **Student Paper Award**, INFORMS Data Mining Society
- 2020 First place, **Nicholson Student Paper Award**, INFORMS
- 2020 First place, **Pierskalla Paper Award**, INFORMS Health Applications Society
- 2019 First place, **Student Paper Award**, INFORMS Computing Society
- 2017 **Senior Scholar Award** (top of cohort), University of Auckland
- 2016 First place, **Student Paper Award**, Operations Research Society New Zealand
- 2014-16 **Dean's List** (top 5% of cohort), Faculty of Engineering, University of Auckland
- 2013 **Outstanding Scholar** (top 50 high-school students in New Zealand), NZQA

Journal Papers

- J13. *A Stochastic Benders Decomposition Scheme for Large-Scale Stochastic Network Design*
D. Bertsimas, **R. Cory-Wright**, J. Pauphilet and P. Petridis, minor revision at **INFORMS Journal on Computing**.
- J12. *Evolving Scientific Discovery by Unifying Data and Background Knowledge with AI Hilbert*
R. Cory-Wright, C. Cornelio, S. Dash, B. El Khadir, and L. Horesh, **Nature Communications** 15:5922, 2024.
 - IBM Outstanding Technical Accomplishment Award (2024)
 - Featured in IBM Research blog "Meet AI Hilbert, a new algorithm for transforming scientific discovery" [link]

- J11. *Decarbonizing OCP*
D. Bertsimas, **R. Cory-Wright** and V. Digalakis Jr., **Manufacturing & Service Operations Management**, 2024.
 • Finalist, M&SOM practice-based research competition (2023)
 • Honorable mention, MIT Operations Research Center Student Paper Award (Digalakis, 2023)
 • Featured in Imperial Business news article “Optimising renewables: a model for profitable decarbonisation” [link]
- J10. *Sparse Plus Low-Rank Matrix Decomposition: A Discrete Optimization Approach*
D. Bertsimas, **R. Cory-Wright**, N. A. G. Johnson, **Journal of Machine Learning Research**, 24(267):1–51, 2023.
 • First place, INFORMS Data Mining Society Student Paper Award (2021)
 • A. E. Grant Poster Award for Best Algorithm, CAARMS (Johnson, 2022)
- J9. *A New Perspective on Low-Rank Optimization*
D. Bertsimas, **R. Cory-Wright** and J. Pauphilet, **Mathematical Programming**, 202(1-2):47–92, 2023.
- J8. *Mixed-Projection Conic Optimization: A New Paradigm for Modeling Rank Constraints*
D. Bertsimas, **R. Cory-Wright** and J. Pauphilet, **Operations Research**, 70(6):3321–3344, 2022.
 • First place, INFORMS George Nicholson Student Paper Award (2020)
- J7. *A Scalable Algorithm for Sparse Portfolio Selection*
D. Bertsimas and **R. Cory-Wright**, **INFORMS Journal on Computing**, 34(3):1489–1511, 2022.
- J6. *Solving Large-Scale Sparse PCA to Certifiable (Near) Optimality*
D. Bertsimas, **R. Cory-Wright** and J. Pauphilet, **Journal of Machine Learning Research**, 23(13):1–35, 2022.
- J5. *A Unified Approach to Mixed-Integer Optimization Problems With Logical Constraints*
D. Bertsimas, **R. Cory-Wright** and J. Pauphilet, **SIAM Journal on Optimization**, 31(3):2340–2367, 2021.
 • First place, INFORMS Computing Society Student Paper Award (2019)
- J4. *From Predictions to Prescriptions: A Data-Driven Response to COVID-19*
D. Bertsimas, L. Bouissoux, **R. Cory-Wright** et al., **Health Care Management Science**, 24:253–272, 2021.
 • First place, INFORMS Healthcare Applications Society William Pierskalla Paper Award (2020)
- J3. *On Stochastic Auctions in Risk-Averse Electricity Markets With Uncertain Supply*
R. Cory-Wright and G. Zakeri, **Operations Research Letters**, 48(3):376–384, 2020.
- J2. *On Polyhedral and Second-Order Cone Decompositions of Semidefinite Optimization Problems*
D. Bertsimas and **R. Cory-Wright**, **Operations Research Letters**, 48(1):78–85, 2020.
- J1. *Payment Mechanisms for Electricity Markets With Uncertain Supply*
R. Cory-Wright, A. Philpott and G. Zakeri, **Operations Research Letters**, 46(1):116–121, 2018.
 • First place, Operations Research Society of New Zealand Student Paper Award (2016)

Working Papers

- W3. *Stability-Adjusted Cross-Validation for Sparse Linear Regression*
R. Cory-Wright and A. Gómez, submitted.
- W2. *Optimal Low-Rank Matrix Completion: Semidefinite Relaxations and Eigenvector Disjunctions*
D. Bertsimas, **R. Cory-Wright**, S. Lo and J. Pauphilet, submitted.
- W1. *Sparse PCA With Multiple Components*
R. Cory-Wright and J. Pauphilet, major revision at **Operations Research**.
 • Finalist, INFORMS DMDA Workshop Paper Award (Theoretical Track, 2024)

Articles in Preparation

- P4. *Thinking Coherently About Interpretability*
R. Cory-Wright and A. Jacquillat, in progress.
- P3. *Semidefinite Programming Relaxation for Copositive Dual Pricing*
C. Guo, B. Yang, and **R. Cory-Wright**, in progress.
- P2. *A Scalable Approximation Algorithm for Distributionally Robust Optimization*
L. Meng, **R. Cory-Wright**, and W. Wiesemann, in progress.
- P1. *A Matrix Generalization of the Goemans-Williamson Algorithm With Application to Orthogonality Constraints*
R. Cory-Wright and J. Pauphilet, in progress.

Books in Preparation

B1. *Integer and Matrix Optimization: A Nonlinear Approach*
D. Bertsimas, **R. Cory-Wright**, and J. Pauphilet, in preparation.

Teaching

IMPERIAL

Introduction to Machine Learning in Python (MSc AI Applications and Innovation)
COURSE CREATOR AND INSTRUCTOR

Imperial-X
Fall 2024

Decision Making Under Uncertainty (PhD)
COURSE CREATOR AND INSTRUCTOR

Imperial Business School
Spring 2024, 2025

Data Structures and Algorithms (undergraduate)
COURSE CREATOR AND INSTRUCTOR

Imperial Business School
Spring 2024, 2025

Optimisation and Decision Models (Online MSc Business Analytics)
INSTRUCTOR

Imperial Business School
Spring 2024

MIT

15.095 Machine Learning Under a Modern Optimization Lens (MBAn/PhD)
HEAD TEACHING ASSISTANT

MIT
Fall 2019, 2021

15.071 The Analytics Edge (MBA)
HEAD TEACHING ASSISTANT

MIT
Fall 2020

15.093 Optimization Methods (MSc/PhD)
TEACHING ASSISTANT

MIT
Fall 2018

Kaufman Teaching Certificate Program
PARTICIPANT, eight practice-based workshops on teaching effectiveness

MIT Teaching and Learning Lab
Fall 2021

Student Advising

DOCTORAL STUDENTS

1. Lingjun Meng, *Second year PhD student at Imperial Business School* (co-advised with Wolfram Wiesemann, research on optimization under uncertainty).

Oral Presentations

INVITED PRESENTATIONS AT ACADEMIC INSTITUTIONS AND SINGLE-TRACK WORKSHOPS

Evolving Scientific Discovery by Unifying Data and Background Knowledge with AI Hilbert

- Summer Workshop on Innovations in Management Science

July 2024

Optimal Low-Rank Matrix Completion: Semidefinite Relaxations and Eigenvector Disjunctions

- Imperial-X AI Seminar Series
- Toronto Rotman Young Scholar's Seminar Series
- Imperial College London Control and Optimization
- Mixed Integer Programming Workshop

November 2024

November 2023

November 2023

May 2023

A New Perspective on Low-Rank Optimization

- IBM TJ Watson Research Center October 2024
- Lehigh Industrial and Systems Engineering November 2022

Mixed-Projection Conic Optimization: A New Paradigm for Modeling Rank Constraints

- IBM Thomas J Watson Research Center August 2022
- Rice Computational Applied Mathematics and Operations Research January 2022
- CMU Tepper Operations Research January 2022
- USC Viterbi Industrial and Systems Engineering January 2022
- Georgia Tech Industrial and Systems Engineering January 2022
- Johns Hopkins Carey Operations Management January 2022
- Princeton Operations Research and Financial Engineering January 2022
- Imperial College London Analytics and Operations October 2021
- University of Auckland Engineering Science October 2020

INVITED PRESENTATIONS AT COMPANIES

The Future of Artificial Intelligence

- South Port New Zealand Board of Directors Meeting September 2024

Other Academic and Industry Experience

University of Auckland, Department of Engineering Science Auckland, New Zealand
RESEARCH ASSISTANT Dec. 2016-Jul. 17

SUEZ Smart Solutions Auckland, New Zealand
ASSISTANT OPTIMIZATION ENGINEER Dec. 2014-Feb. 2016

Activities and Service

ORGANIZING SEMINARS AND WORKSHOPS

- 2024- Co-organizer, London Operations Research Day (LORD) [web link],
- 2019- Session chair, INFORMS Annual Meeting, ICCOPT, IOS, SIOPT, other conferences
- 2019 Co-organizer, MIT ORC student seminar series

EXTERNAL

- 2024 Judge, M&SOM Student Paper Competition,
- 2017- Member, INFORMS (Main, Computing Society, Optimization Society)
- Member, Mathematical Optimization Society

IMPERIAL

- 2024- Program co-lead, Imperial-X executive education,
- 2024 PhD early stage assessment committee, Zhongze Cai
- 2024 PhD early stage assessment committee, Yanwei Sun

PEER REVIEW

Reviewer for academic journals: *Operations Research (OR)*, *Management Science (MS)*, *Manufacturing and Service Operations Management (M&SOM)*, *Mathematical Programming (MAPR)*, *Journal of Machine Learning Research (JMLR)*, *Mathematics of Operations Research (MOOR)*, *Integer Programming and Combinatorial Optimization (IPCO)*, *Foundations of Computational Mathematics (FOCM)*, *INFORMS Journal On Computing (IJOC)*, *INFORMS Journal on Optimization (IJO)*, *SIAM Journal on Optimization (SIOPT)*, *Transportation Science (TS)*, *SIAM Journal on Matrix Analysis and Applications (SIMAX)*, *SIAM Journal on Mathematics of Data Science (SIMODS)*, *Operations Research Letters (ORL)*, *European Journal of Operational Research (EJOR)*, etc.

- 2024 Meritorious Reviewer Award, INFORMS Journal on Computing.