## Aras Selvi

Imperial College London Tanaka Building E3.02 Exhibition Road, London SW7 2AZ Email: a.selvi19@imperial.ac.uk LinkedIn: linkedin.com/in/arasselvi/

Webpage: arasselvi.com

#### Education

Imperial College Business School, London, UK

Ph.D., Operations Research

2025 (Expected)

Advisor: Professor Wolfram Wiesemann

Fellowship: The Alan Turing Institute (2022-23 Enrichment Placement Student) Ph.D. internship: JP Morgan AI Research (2023 Off-Cycle Research Associate)

Research visit: Professor Aharon Ben-Tal (Technion – Israel Institute of Technology)

M.Res., Operations Research and Business Analytics (Distinction – highest possible award)

2020

Awards: Dean's List for Academic Excellence

Tilburg University, Tilburg, The Netherlands

M.Res., Operations Research (Koopmans Scholar, Cum Laude – highest possible award)

2019

Ozyegin University, Istanbul, Turkey

B.Sc., Industrial Engineering (High Honor – highest possible award)

2017

Awards: Dean's List, ranked 2<sup>nd</sup> among 125 Faculty of Engineering graduates

**Exchange**: Queensland University of Technology, Brisbane, Australia **Minor**: Computer Science (High Honor – highest possible award)

# Research Interests

**Topics:** Data-driven decision making, decision making under uncertainty, ethical decision making via optimization **Methodologies:** Optimization theory & algorithms, convex analysis, learning theory

# Research Papers

# Optimal Ethical Decision Making

Selvi, A., Liu, H., & Wiesemann, W. (2023). Differential privacy via distributionally robust optimization.

Major Revision at Operations Research. [Optimization Online], [arXiv]

- \* Finalist for the 2024 George Nicholson Student Paper Competition
- ★ Winner of the 2023 ICBS Best Analytics & Operations Student Paper Award
- \* Honorable mention prize for the 2023 INFORMS Optimization Society Student Paper Award [Link]

Selvi, A., Tang, B., Kocyigit, C., Vayanos, P., & Wiesemann, W. (2024). Policy-making for housing allocation using stochastic dynamic programming. Working paper.

#### Robust Machine Learning

Belbasi, R, Selvi, A., & Wiesemann, W. (2023). It's all in the mix: Wasserstein ML with mixed features. Major Revision at Manufacturing & Service Operations Management. [Optimization Online], [arXiv]

Selvi, A., Kreacic, E, Ghassemi, M, Potluru, V, Balch, T, & Veloso, M. (2024). Distributionally and adversarially robust logistic regression via intersecting Wasserstein balls. **Under Review**.

- \* Accepted for presentation in 2024 INFORMS Workshop on Data Science
- $\star \ \textit{Finalist for the 2024 INFORMS Data Mining Society Best Student Paper Competition}$

Selvi, A., Belbasi, R, Haugh M., & Wiesemann, W. (2022). Wasserstein Logistic Regression with Mixed Features. **NeurIPS22**. [Optimization Online], [NeurIPS proceedings]

# Nonconvex Optimization

Selvi, A., Ben-Tal, A., & Wiesemann, W. (2024). Maximizing the sum of maxima of convex functions. To be submitted in September 2024.

Selvi, A., Ben-Tal, A., Brekelmans, R., & Den Hertog, D. (2022). Convex maximization via adjustable robust optimization. INFORMS Journal on Computing 34(4):2091-2105. [Optimization Online]

\* Winner of the 2021 INFORMS Computing Society Best Student Paper Award [Link]

Selvi, A., Den Hertog, D., & Wiesemann, W. (2023). A reformulation-linearization technique for optimization over simplices. Mathematical Programming 197(1):427-447. [Optimization Online], [Springer]

Roebers, L. M., Selvi, A., & Vera, J. C. (2019). Using column generation to solve extensions to the Markowitz model. The Engineering Economist, 64(3):275-288. [arXiv], [Taylor & Francis]

# Awards

## Paper Awards

- Finalist: 2024 George Nicholson Student Paper Competition
- Finalist: 2024 INFORMS Data Mining Society Best Student Paper Competition
- Honorable mention: 2023 INFORMS Optimization Society Student Paper Award
- Winner: 2023 ICBS Operations and Analytics Best PhD Paper Award
- Winner: 2021 INFORMS Computing Society Best Student Paper Award
- Honorable Mention: 2019 INFORMS O.R. & Analytics Student Team Competition

#### PhD Awards

- Winner (university-wide): 2024 G-Research Imperial College London PhD competition, £5,000 prize
- Fully funded attendance: 2024 NUS Next-Gen Scholar's Symposium
- Fully funded attendance: 2024 Georgia Tech ISyE Junior Researcher Workshop
- PhD Placement Award 2022: 9-month placement at The Alan Turing Institute HQ in London, with a £1,500 financial allowance and £472.5 monthly stipends to support research
  - President's Address 2022: Named by Imperial College London president for global contributions
  - Dean's Reception 2022: Invite-only event by the Dean of Imperial College Business School

# Research/Travel Grants

- G-Research Quant PhD Grant: £500 grant supporting international conference travel [May, 2023].
- Sargent Centre PhD Financial Support 2024: £1,500 grant supporting PhD-related costs
- Sargent Centre Research Travel Grant 2024: £300 grant supporting international conference travel
- Sargent Centre Research Travel Grant 2023: £450 grant supporting international conference travel
- SIAM 2023 Student Award: registration and \$800 travel support for SIAM Conference on Optimization
- NeurIPS 2022 Scholar Award: complimentary in-person registration and Hotel stay for attendance

#### Reviewer Awards

- Best Reviewer Award: ICML 2024
- Outstanding Reviewer: ICML 2022, ICLR 2022
- Top Reviewer: NeurIPS 2022

#### Teaching Awards

- LSE Teaching Award 2024: Recognised for 'exceptional efforts' by the Academic Staff Reward Committee

#### Pre-doctoral Awards

- Dean's List: Imperial College London, Ozyegin University
- Undergraduate Scholarship: Ozyegin University Performance Scholarship (awarded to three students)
- Alumni Award: one of the 20 alumni who made a notable contribution to Ozyegin University (2017)
- Graduate Scholarship: Tilburg University Koopmans Scholarship, ICBS PhD Funding

# **Invited Talks**

# Industry & Public Talks

June, 2024 - Legal & General (Virtual)

- Pint of Science 2023: Science festival - Quench your thirst for knowledge (London, UK) May, 2023

- QuantumBlack - A McKinsey Company (London, UK) June, 2022

- BCG GAMMA (London, UK) May, 2022

- AI UK 2023 PitchFest Finalist Talks March, 2023

## Academic Talks

- Singapore University of Technology and Design (Singapore)

August, 2024

- Analytics for X & Next-Gen Scholars Symposium (Singapore) August, 2024 - ISMP 2024, RO and ML minisymposium (Montréal, Canada) July, 2024

- Stochastic Programming Society Junior Session (Virtual) April, 2024

| - Georgia Tech ISyE Junior Researcher Workshop (Atlanta, USA)  | April, 2024   |
|--|---|
| - Socially Intelligent Artificial Systems Group, University of Amsterdam (Virtual)   | March, 2024   |
| - Imperial College London Computational Statistics and Machine Learning (London, UK)   | February, 2024  |
| - PGMO Days 2023: Robust Optimization and Applications (Paris, FR)   | November, 2023  |
| - INFORMS Annual Meeting (Phoenix, USA)  | October, 2023   |
| - University of Toronto Rotman Young Scholar seminar series (Virtual)  | June, 2023  |
| - SIAM Conference on Optimization 2023 (Seattle, USA)  | May, 2023   |
| - LBS Transatlantic Doctoral Conference: MSO track (London, UK)  | May, 2023   |
| - Robust Optimization Webinars (Virtual)   | March, 2023   |
| - AI UK 2023: Lightning Talks (with Dr Anastasia Borovykh) (London, UK)  | March, 2023   |
| - The Sargent Centre for Process Systems Engineering (London, UK)  | November, 2022  |
| - Alan Turing Institute #TuringConnections (London, UK)  | November, 2022  |
| - Imperial College Department of Computing Joint Optimization Seminars (London, UK)  | October, 2022   |
| - Imperial College Operations Research PhD Seminar (London, UK)  | May, 2022   |
| - INFORMS Computing Society Conference (Tampa, USA)  | January, 2022   |
| - Imperial-LBS-UCL Brown Bag Seminar Series (Virtual, UK)  | January, 2021   |
| - Robust Optimization Webinars (Virtual)   | July, 2020  |
| - INFORMS Business Analytics Conference (Austin, USA)  | April, 2019   |
| Chaired Sessions   |   |
| - ISMP 2024, RO and ML minisymposium (Montréal, Canada)  | July, 2024  |
| - INFORMS Revenue Management & Pricing Conference (London, UK)   | July, 2023  |
| Attended Conferences   |   |
| - Thirty-sixth Conference on Neural Information Processing Systems (New Orleans, USA)  | December 2022   |
|  | December, 2022  |
| - PhD Winter School: Data Science, Optimization and Operations Research (Zinal, CH)  | January, 2022   |
| - The Operational Research Society Annual Conference OR63 (Virtual)  | September, 2021   |
| - Tenth International Conference on Learning Representations (Virtual)   | April, 2022   |
| - Thirty-ninth International Conference on Machine Learning (Virtual)  | July, 2022  |
| Teaching Experiences   |   |
| London School of Economics   |   |
| Class teacher for a masters-level course (most recent student evaluations $4.8/5$ , $n = 30$ )   |   |
| - Algorithmic Techniques for ML (MSc Applied Mathematics, MSc Operations Research)   | 2020-2024   |
| Imperial College London  |   |
| Teaching assistant for masters and MBA courses   |   |
| Townway acceptant for masters and might  | 2024  |
| - Advanced Machine Learning (MSc Business Analytics)   |   |
| - Advanced Machine Learning (MSc Business Analytics) - Mathematics and Statistics (MSc Business Analytics MSc Business Analytics online)   |   |
| - Mathematics and Statistics (MSc Business Analytics, MSc Business Analytics online)   | 2020-2023   |
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| - Data Analytics for Managers (MBA & MiM)                              | 2022 |
|--|------|
| - Decision Analytics & Modelling (Masters in Analytics and Management) | 2023 |
| - Business Analytics (MiM, MBA)  | 2023 |

#### **Emeritus**

Subject matter expert for online certificate course

- ICBS Professional Certificate in Machine Learning and Artificial Intelligence 2021-2022

#### Tilburg University

Teaching assistant for masters and undergraduate courses

| - Mathematics (BSc Social Sciences)  | 2019 |
|--|------|
| - Decision Making for Business Analytics (MSc Business Analytics and Operations Reseach) | 2018 |

### Ozyegin University

Teaching assistant for undergraduate courses

| - Operations Re  | esearch I (BSc Industrial Engineering)       | 2017 |
|------------------|--|------|
| - Productions S  | ystems Analysis (BSc Industrial Engineering) | 2017 |
| - Physics 102 (A | All Engineering Undergraduates)              | 2016 |

#### Skills

Programming: Python, Julia, MATLAB, C++, R, Optimization Solvers, Machine Learning Packages, SQL, IATEX Language: Turkish (Native), Armenian (Native), English (Advanced), German (Beginner)

# Memberships & Fellowships

- Fellow: Imperial Business Analytics, Data Science Institute (DSI)
- Member: Computational Optimisation Group at the Department of Computing (Imperial College London)
- Board member (Past): Graduate Student Society and MRes Education Committee of Tilburg University

#### Service

- Journal Reviewer: Operations Research (2), Management Science (2), Mathematical Programming, Manufacturing & Service Operations Management (2), SIAM Journal on Optimization, Automatica, INFORMS Journal on Computing (3), Mathematical Programming Computation, Computational Management Science, Optimization Letters, Operations Research Letters, European Journal of Operations Research
- Conference Reviewer: ICLR (2022 highlighted reviewer, 2023, 2024), NeurIPS (2021, 2022 Top Reviewer, 2023, 2024 [emergency]), AISTATS (2022, 2023), ICML (2022 outstanding reviewer, invited as a session chair, 2023, 2024 best reviewer award), INFORMS Workshop on Data Science (2024)
  - Program Committee Member: ACM FAccT Conference 2023 (Privacy & Security track)
  - Volunteer: NeurIPS 2022 Outreach Programme
  - Volunteer (Past): Robin Code Turkey, Dreams Academy Istanbul, Hour of Code, AI UK 2023
  - Academic Ambassador: Imperial College Business School's PhD Programme

# Industry Experience & Summer Internships

| PhD Associate Intern, JP Morgan AI Research (London, UK)                                 | Summer 2023                |
|--|----------------------------|
| Academic mentor on Data Spark Programme: KPMG UK, Chatham House (London, UK)             | 2019-2021                  |
| Pro bono consultant on analytics, major nonprofit organisation (confidential due to NDA) | 2021-2023                  |
| Intern, Coca-Cola Icecek HQ (Istanbul, Turkey)   | $Summer\ 2015\text{-}2016$ |
| Intern, Metro Cash & Carry (Istanbul, Turkey)  | Summer 2016                |
| Intern, Fiba Factoring (Istanbul, Turkey)  | Summer 2014                |
| Intern, Anchor Grup (Bucharest, Romania)   | Spring 2014                |

Last updated September 2, 2024.