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 London, London, UK

Ph.D., Operations Research

2024 (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)

2020

Awards: Dean's List for Academic Excellence

Tilburg University, Tilburg, The Netherlands

M.Res., Operations Research (Cum Laude, Koopmans Scholar)

2019

Ozyegin University, Istanbul, Turkey

B.Sc., Industrial Engineering (High Honor)

2017

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

Exchange: Queensland University of Technology, Brisbane, Australia

Minor, Computer Science (High Honor)

Research Interests

Topics: Robust optimization and learning, decision making under uncertainty, computational privacy and fairness **Methodologies:** Optimization theory & algorithms, convex analysis, learning theory, information theory

Research Papers

Published Work

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

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. Available on [Optimization Online]

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

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

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. Available on [arXiv], [Taylor & Francis]

Under Review & Working Papers

Selvi, A., Liu, H., & Wiesemann, W. (2022). Differential privacy via distributionally robust optimization. Under Review. Available on [Optimization Online], [arXiv]

- Winner of the 2023 ICBS Best Analytics & Operations Student Paper Award

Selvi, A., Ben-Tal, A., & Wiesemann, W. (2022). Maximizing the sum of maxima of convex functions.

Belbasi, R. Selvi, A., Haugh M., & Wiesemann, W. (2023). Cutting-plane methods for Wasserstein learning.

Wang, Z., **Selvi, A.**, Peura, H., Mikolon, S., & Wiesemann, W. (2023). Decision making under uncertainty for non-profit organizations.

Selvi, A., Cory-Wright, R., Den Hertog, D., & Wiesemann, W. (2023). A robust optimization approach to copositive programming: theory and applications to energy markets. Working paper.

Awards

- PhD Placement Award: 9-month placement (starting October 2022) at **The Alan Turing Institute** HQ in London, with a £1,500 financial allowance and £472.5 monthly stipends to support research
 - Winner: 2023 ICBS Operations and Analytics Best PhD Paper Award
 - G-Research Quant PhD Grant: £500 grant supporting international conference travel [May, 2023].
 - 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
 - Winner: 2021 INFORMS Computing Society Best Student Paper Award
 - Honorable Mention: 2019 INFORMS O.R. & Analytics Student Team Competition
 - Finalist: AI UK 2023 PitchFest
 - Outstanding Reviewer, Complimentary Registration: ICML 2022, ICLR 2022
 - Top Reviewer: NeurIPS 2022
 - President's Address 2022 Awardee: Named by Imperial College London president for global contributions
 - Dean's List: Imperial College London, Ozyegin University
 - Dean's Reception 2022: Invite-only event by the Dean of Imperial College Business School
 - 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 (2019)
 - Graduate Scholarship: Tilburg University Koopmans Scholarship, Imperial College Business School Funding

Invited Talks

| - Rotman Young Scholar seminar series (Virtual) | June, 2023 |
|--|----------------|
| - SIAM Conference on Optimization 2023 (Seattle, USA) | May, 2023 |
| - Pint of Science 2023: Science festival - Quench your thirst for knowledge (London, UK) | May, 2023 |
| - LBS Transatlantic Doctoral Conference: MSO track (London, UK) | May, 2023 |
| - Robust Optimization Webinars [Link] (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 |
| - QuantumBlack - A McKinsey Company (London, UK) | June, 2022 |
| - Imperial College Operations Research PhD Seminar (London, UK) | May, 2022 |
| - BCG GAMMA (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

| - INFORMS Revenue Management & Pricing (RMP) Conference (London, UK) | July, 2023 |
|--|------------|
|--|------------|

Attended Conferences

| - Thirty-sixth Conference on Neural Information Processing Systems (New Orleans, USA) | 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

Imperial College London

Teaching assistant for masters and MBA courses

| - Mathematics and Statistics (MSc Business Analytics, MSc Business Analytics online) | 2020-2023 |
|--|-----------|
| - Optimisation and Decision Models (MSc Business Analytics online) | 2021-2023 |
| - Fundamentals of Database Technologies (MSc Business Analytics online) | 2021 |
| - Machine Learning (MSc Business Analytics online) | 2021 |

| Big Data, AI & Machine Learning (MBA full-time, executive, online, weekend) Data Structures and Algorithms with Python (MSc Fintech, MSc RMFE, MSc Business Analytic Centre for Process Systems Engineering Optimisation Course for Professionals Quantitative assistant for MSc Business Analytics admissions Interviewing a selection of candidates Preparing & evaluating quantitative interviews for candidates and | 2021-2023 s) 2021 2020 2020-2021 2020-2022 |
|--|---|
| London Business School Teaching assistant for masters and MBA courses - Decision and Risk Analysis (MiM) - Data Visualisation and Story Telling (Master in Analytics and Management) - Data Science for Business Analytics and Management (Masters in Analytics and Management) - Data Mining for Business Intelligence (MBA) - Applied Statistics (Masters in Analytics and Management) - Data Analytics for Managers (MBA & MiM) - Decision Analytics & Modelling (Masters in Analytics and Management) - Business Analytics (MiM, MBA) | 2022 2022 2020-2022 2021 2022 2022 2023 2023 |
| London School of Economics Class teacher for masters courses - Algorithmic Techniques for Data Mining (MSc Applied Mathematics, MSc Operations Research) | 2019-2023 |
| 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) - Decision Making for Business Analytics (MSc Business Analytics and Operations Reseach) | 2019 2018 |
| Ozyegin University Teaching assistant for undergraduate courses - Operations Research I (BSc Industrial Engineering) - Productions Systems Analysis (BSc Industrial Engineering) - Physics 102 (All Engineering Undergraduates) | 2017 2017 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 of Department of Computing (Imperial College London)
- (Past) Board member: Graduate Student Society and MRes Education Committee of Tilburg University

Service

- Reviewer: Operations Research (2), Management Science, Mathematical Programming, Manufacturing & Service Operations Management (2), SIAM Journal on Optimization, INFORMS Journal on Computing, Mathematical Programming Computation, Computational Management Science, Optimization Letters, Operations Research Letters, European Journal of Operations Research
- Conference Reviewer: ICLR (2022 highlighted reviewer, 2023), NeurIPS (2021, 2022 Top Reviewer, 2023), AISTATS (2022, 2023), ICML (2023, 2022 outstanding reviewer, invited as a session chair)
 - Program Committee Member: ACM FAccT Conference 2023 (Privacy & Security track)
 - Member of the NeurIPS 2022 Outreach Programme
 - Academic Ambassador of Imperial College London's PhD Programme in Operations Research
 - Member of INFORMS and The Operational Research Society

- (Past) Volunteer: Robin Code Turkey, Dreams Academy Istanbul, Hour of Code, AI UK 2023

Industry Experience & Summer Internships

PhD Associate Intern, JP Morgan AI Research (London, UK)

Academic mentor on Data Spark Programme: KPMG UK, Chatham House (London, UK)

Pro bono consultant on analytics, major nonprofit organisation (confidential due to NDA)

2021

Intern, Coca-Cola Icecek HQ (Istanbul, Turkey)

Summer 2015-2016

Intern, Metro Cash & Carry (Istanbul, Turkey)

Summer 2016

Intern, Fiba Factoring (Istanbul, Turkey)

Summer 2014

Intern, Anchor Grup (Bucharest, Romania)

Spring 2014

Last updated July 7, 2023.