Aras Selvi

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Email: a.selvi19@imperial.ac.uk

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]

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)	2021-2023
- Data Structures and Algorithms with Python (MSc Fintech, MSc RMFE, MSc Business Analytic	s) 2021
- Centre for Process Systems Engineering Optimisation Course for Professionals	2020

Quantitative assistant for MSc Business Analytics admissions

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- Interviewir	g a selection of candidates	2020-2021
- Preparing	& evaluating quantitative interviews for candidates and	2020-2022
London Busin	ess School	
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Teaching assistant for masters and MBA courses

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- Decision and Risk Analysis (MiM)	2022
- Data Visualisation and Story Telling (Master in Analytics and Management)	2022
- Data Science for Business Analytics and Management (Masters in Analytics and Management)	2020-2022
- Data Mining for Business Intelligence (MBA)	2021
- Applied Statistics (Masters in Analytics and Management)	2022
- Data Analytics for Managers (MBA & MiM)	2022
- Decision Analytics & Modelling (Masters in Analytics and Management)	2023
- Business Analytics (MiM, MBA)	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)	2019
- Decision Making for Business Analytics (MSc Business Analytics and Operations Reseach)	2018

Ozyegin University

Teaching assistant for undergraduate courses

- Operations Research I (BSc Industrial Engineering)	2017
- Productions Systems Analysis (BSc Industrial Engineering)	2017
- Physics 102 (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 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)

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

Intern, Metro Cash & Carry (Istanbul, Turkey)

Intern, Fiba Factoring (Istanbul, Turkey)

Summer 2015-2016

Summer 2015-2016

Summer 2015-2016

Summer 2016

Last updated July 7, 2023.