Souray Sahoo

Operations Research Center, Massachusetts Institute of Technology Email \diamond Website \diamond Google Scholar \diamond Github

Education

Doctor in Philosophy in Operations Research

Massachusetts Institute of Technology

Advisor: Prof. Negin Golrezaei

Dual Degree (B.Tech & M.Tech) in Electrical Engineering

Indian Institute of Technology, Madras Advisor: Prof. Abhishek Sinha

Advisor: Prof. Abhishek Sinha Thesis: The k-experts Problem.

Publications and Preprints

(P2) Bidding in Uniform Price Auctions for Value Maximizing Buyers.

N. Golrezaei and S. Sahoo.

Under Review.[Preprint][Code]

(P1) Online Subset Selection using α -Core with no Augmented Regret.

S. Sahoo, S. Chaudhary, S. Mukhopadhyay, and A. Sinha.

Under Review.[Preprint]

(C3) Distributed Online Optimization with Byzantine Adversarial Agents.

S. Sahoo, A. Gokhale, and RK Kalaimani.

American Control Conference (ACC), 2022.[Paper]

(C2) k-experts - Online Policies and Fundamental Limits

S. Mukhopadhyay, S. Sahoo, and A. Sinha.

International Conference on Artificial Intelligence and Statistics (AISTATS), 2022. [Paper] [Code]

(C1) A Segment Level Approach to Speech Emotion Recognition Using Transfer Learning

S. Sahoo, P. Kumar, B. Raman, and PP Roy.

Asian Conference on Pattern Recognition (ACPR), 2019.[Paper][Supplementary][Poster][Code]

(W1) Multi-Modal Detection of Alzheimer's Disease from Speech and Text.

A. Mittal*, S. Sahoo*, A. Datar*, J. Kadiwala*, H. Shalu, and J. Mathew

International Workshop on Data Mining in Bioinformatics (BIOKDD), 2021. [Preprint].

(* equal contribution)

Sept. 2023 - Present GPA: 5.0/5.0

July 2017 - July 2022

GPA: 9.56/10.00

Research Experience

Research Assistant

Indian Institute of Technology, Madras

May 2021 - Feb 2023 Guide: Prof. Abhishek Sinha

• Working on problems at the intersection of online learning, learning theory, and optimization.

Undergraduate Researcher

Indian Institute of Technology, Madras

May 2021 - Sept 2021

Guide: Prof. Rachel Kalpana Kalaimani

• Studied non-constrained, online distributed optimization in a multi-agent system in the presence of adversarial agents. We defined the notion of regret in the considered setting and proved it to be sublinear.

Undergraduate Researcher

Indian Institute of Technology, Madras

Sept 2020 - July 2021 Guide: Prof. Kaushik Mitra

• Developed a novel deep network, LeRoSNet (Learning from Rolling Shutter Net), for high-speed video reconstruction from a single rolling shutter capture from a lensless camera.

Research Intern

May 2019 - July 2019

Indian Institute of Technology, Roorkee

Guide: Prof. Balasubramanian Raman

• Proposed a novel deep learning model that predicts emotion for multiple segments of a single audio clip and utilizes transfer learning to improve performance.

Industry Experience

Quantitative Research Analyst

JPMorgan Chase & Co.

July 2022 - July 2023 $Mumbai,\ India$

Data Science Intern

Gramophone - Transforming Agriculture

Dec 2019 - Jan 2020 Bengaluru, India

Selected Projects

SVRG-SO: SVRG for Stochastic Optimization

Stochastic Optimization Final Project

 ${\rm Mar}~2022$ - ${\rm May}~2022$

• Adapted the stochastic variance reduced gradient (SVRG) optimization algorithm for stochastic optimization. Conducted theoretical analysis to recover optimal convergence rate for the problem setting. [Technical Report]

Stochastic Mirror Descent in Overparameterized Models

June 2020 - July 2020

Convex Optimization Term Paper

• Designed novel experiments to prove the theoretical results on convergence and implicit regularization for overparameterized linear regression models and reproduced the experimental results for deep neural networks.[Technical Report][Code]

Awards and Honors

Awarded Caltech Summer Undergraduate Research Fellowship (SURF) in 2020 (rescinded).

All India Rank 584 among 200,000 candidates in JEE Advanced 2017.

All India Rank 49 among 1.5 million applicants in JEE Mains 2017.

Gold Medal in Indian National Physics Olympiad, 2017 and was offered provisional admission in Chennai Mathematical Institute (CMI).

All India Rank 18 in Kishore Vaigyanik Protsahan Yojana, 2015 and was offered provisional admission with a fellowship in Indian Institute of Sciences (IISc), Bangalore.

Certificate of Merit for promising performance in Indian National Mathematical Olympiad, 2015.

Coursework and Technical Skills

Languages: Fluent: English, Hindi. Native: Odia.

Programming: Python, C++

Software & Libraries: Tensorflow, PyTorch, CVX, LATEX

Teaching

Teaching Assistant for introductory programming class for first-year students.

Spring 2022

Teaching Assistant for introductory probability class for graduate students.

Fall 2021

Teaching volunteer at KV-IIT for science and mathematics.

2017 - 2018

Presentations and Talks

Bidding in Uniform Price Auctions for Value Maximizing Buyers.

- INFORMS Manufacturing and Service Operations Management (MSOM) Conference, July 2024, Minneapolis, MN.
- INFORMS Revenue Management and Pricing (RMP) Section Conference, July 2024, Los Angeles, CA.

Service

Assistant reviewer for COMSNETS 2022, AISTATS 2022.

Reviewer for IEEE Transactions on Automatic Control.

References

Prof. Negin Golrezaei

Sloan School of Management Massachusetts Institute of Technology golrezae@mit.edu

Prof. Abhishek Sinha

School of Technology and Computer Science Tata Institute of Fundamental Research abhishek.sinha@tifr.res.in