Saul Toscano-Palmerin

CONTACT
INFORMATION

265 Rhodes Hall
Cornell University
Ithaca, NY 14853

(607)379-1389
st684@cornell.edu
http://toscanosaul.github.io/saul/

RESEARCH
INTERESTS

Simulation optimization, Bayesian optimization, optimal learning, machine learning, sequential decision-making and transportation systems.

EDUCATION

Cornell University, USA

Ph.D. in Operations Research and Information Engineering, GPA: 4.191/4.3, expected May 2018

- Advised by Peter I. Frazier
- Minors: Computer Science and Statistics

CIMAT-Center for Mathematical Research, Mexico

B.A. in Mathematics, GPA: 9.71/10, June 2013

- Highest GPA of the class 2008-2013
- Excellence Fellowship awarded by the Mexican government

INDUSTRY
EXPERIENCE

Uber, USA

Data Scientist Intern, June 2016 - June 2017

- Route-based pricing for uberX and uberPOOL
- Skills: Optimization and statistical methods, machine learning algorithms, design of experiments, production code

PAPERS

S. Toscano-Palmerin and P.I. Frazier, "Asymptotic Validity of the Bayes-Inspired Indifference Zone Procedure: the Non-Normal Known Variance Case", *Winter Simulation Conference*, 2015. http://arxiv.org/pdf/1508.07720.pdf

S. Toscano-Palmerin and P.I. Frazier, "Stratified Bayesian Optimization", *MCQMC Conference*, 2016. https://arxiv.org/abs/1602.02338

S. Toscano-Palmerin and P.I. Frazier, "Demand Learning for Facility Location and Ridesharing System Design", working paper (available on request).

WORK IN
PROGRESS

"Bayesian Optimization of Expensive Noisy Functions for Multi-Task Learning, Simulation-Based Objectives, and Random Environmental Conditions" with P.I. Frazier.

AWARDS

2014–2015	Mexican Government Fellowship
2013–2014	McMullen Fellowship

TEACHING

Cornell University, Instructor

- Big Data Technologies (ORIE 5270), Spring 2018, Masters level. Topics: Statistical and software tools for data mining of massive datasets, graphical display, and machine learning.
- Computational Methods in Operations Research (ORIE 6125), Spring 2018, PhD level. Topics: Computational tools to perform research in operations research and related fields.

SOFTWARE	**Bayesian Global Optimization (BGO) Package**
	Python-based Bayesian global optimization software.
	https://github.com/toscanosaul/stratified_bayesian_optimization
	New York City's Citi Bike System Simulation
	Python-based queuing simulation based on New York City's Citi Bike system.
	https://github.com/toscanosaul/BGO/tree/master/CitiBike

GRADUATE COURSEWORK

- ❑ Machine Learning
- ❑ Statistical Principles
- ❑ Bayesian Statistics
- ❑ Simulation
- ❑ Applied Stochastic Processes
- ❑ Combinatorial Optimization
- ❑ Mathematical Programming I and II
- ❑ Parallel Computing
- ❑ Asset Pricing

RELEVANT SKILLS

Development: Python, Java, R, C, C++, Matlab, Hadoop/Hive/Spark/PySpark/MLlib, SQL
Languages: English, Spanish.