

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 <ul style="list-style-type: none">• 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 <ul style="list-style-type: none">• 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 <ul style="list-style-type: none">• 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”, <i>Winter Simulation Conference</i> , 2015. http://arxiv.org/pdf/1508.07720.pdf S. Toscano-Palmerin and P.I. Frazier, “Stratified Bayesian Optimization”, <i>Proceedings of the 12th International Conference on Monte Carlo and Quasi-Monte Carlo Methods in Scientific Computing (MCQMC)</i> , 2017. https://arxiv.org/abs/1602.02338	
WORK IN PROGRESS	“Bayesian Optimization of Integrated Expensive Noisy Functions for Multi-Task Learning, Optimization via Simulation, and Random Environmental Conditions” with P.I. Frazier. “Continuous-Fidelity Bayesian Optimization with Trace Observations” with J. Wu, P.I. Frazier and A. G. Wilson.	
AWARDS	2014–2015 Mexican Government Fellowship 2013–2014 McMullen Fellowship	
TEACHING	Cornell University, Instructor <ul style="list-style-type: none">• 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.