

Saul Toscano-Palmerin

CONTACT INFORMATION	265 Rhodes Hall Cornell University Ithaca, NY 14853	(607)319-3123 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 2019 <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, “Bayesian Optimization with Expensive Integrands”, 2018. Submitted. https://arxiv.org/abs/1803.08661 S. Toscano-Palmerin and P.I. Frazier, “Effort Allocation and Statistical Inference for 1-dimensional Multistart Stochastic Gradient Descent”, <i>Winter Simulation Conference</i> , 2018. J. Wu, S. Toscano-Palmerin, P. I. Frazier and A. G. Wilson, “Continuous-Fidelity Bayesian Optimization with Trace Observations”, 2018. Submitted. 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 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	
TEACHING	Cornell University, Instructor <ul style="list-style-type: none">• Big Data Technologies (ORIE 5270), Spring 2018, Fall 2018, Masters level. Topics: Statistical and software tools for data mining of massive datasets, graphical display, machine learning, and natural language processing.	

- Computational Methods in Operations Research (ORIE 6125), Spring 2018, PhD level. Topics: Computational tools to perform research in operations research and related fields.

AWARDS	2014–2015	Mexican Government Fellowship
	2013–2014	McMullen Fellowship
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	<div> <input type="checkbox"/> Machine Learning <input type="checkbox"/> Applied Stochastic Processes </div> <div> <input type="checkbox"/> Statistical Principles <input type="checkbox"/> Advanced Machine Learning </div> <div> <input type="checkbox"/> Bayesian Statistics <input type="checkbox"/> Parallel Computing </div> <div> <input type="checkbox"/> Simulation </div>	
RELEVANT SKILLS	Development:	Python, Java, R, C, C++, Matlab, PySpark/MLlib, SQL
	Languages:	English, Spanish.