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, "Bayesian Optimization with Expensive Integrands", 2018, Submitted.

S. Toscano-Palmerin and P.I. Frazier, "Stratified Bayesian Optimization", *Proceedings of the 12th International Conference on Monte Carlo and Quasi-Monte Carlo Methods in Scientific Computing (MCQMC)*, 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", *Winter Simulation Conference*, 2015. http://arxiv.org/pdf/1508.07720.pdf

WORK IN PROGRESS	"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**

- 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.