Saul Toscano-Palmerin

CONTACT INFORMATION

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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).

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

AWARDS

2014–2015	Mexican Government Fellowship
2013–2014	McMullen Fellowship

Graduate Coursework

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

Relevant Skills

Development: Python, R, C, C++, Java, Matlab, SQL.
Languages: English, Spanish.