Vinit Ranjan

PhD Candidate Princeton University Princeton University Sherrerd Hall, Charlton St Princeton, NJ 08540, USA

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Education

Princeton University

Princeton, NJ

PhD in Operations Research & Financial Engineering

Aug 2020 - Present

- Thesis: "Data-driven Algorithm Verification and Design for Real-time Optimization"

- Supervision: Prof. B. Stellato

Duke University

Durham, NC

B.S. in Computer Science, Mathematics

Aug 2016 - Dec 2019

- Minor in Financial Economics

- Graduation Honors: Magna Cum Laude, GPA: 3.929/4.00

Research Interests

• Algorithm verification and design for real-time decision making.

- Machine learning to accelerate optimzation algorithms.
- Applications in fast real-time optimization, including portfolio optimization and control of high-speed autonomous systems.

Professional Experience

Quantbot Technologies

New York, NY

Quantitative Research Intern

May 2023 - Aug 2023

Google Health Research Team

Palo Alto, CA

Software Engineering Intern

May 2019 - Aug 2019

Lineage Logistics

San Francisco, CA

Research Intern

May 2018 - Aug 2018, Jan 2020 - Jun 2020

Research Experience

Princeton University

Princeton, NJ

PhD Research

Jan 2021 - Present

- Project: "Algorithm Verification and Design for Real-Time Optimization"
- Supervision: B. Stellato

Quantbot Technologies

New York, NY

Quantitative Research Intern

May 2023 - Aug 2023

- Project: "Feature Selection Methods via Accelerated Convex Optimization and Machine Learning Schemes"
- Supervision: R. Der and L. Tang

Lineage Logistics

San Francisco, CA

Research Intern

May 2018 - Aug 2018, Jan 2020 - Jun 2020

- Project: "Geometric Algorithms for Point Cloud Filtering"
- Supervision: E. Wolf and C. Eckman

Duke University Computer Science Department

Durham, NC

Undergraduate Student Researcher

Aug 2017 - May 2018

- Project: "Machine Learning Applications in Healthcare"

- Supervision: L. Carin

Duke University Mathematics Department

Undergraduate Student Researcher

May 2017 - Aug 2017

Durham, NC

Oct 2018

- Project: "Block Size in Geometric(p)-biased Permutations"
- Supervision: R. Durrett, M. Junge, and J. Nolen

Awards

Best Poster Award

Jul 2024

Princeton Workshop on Optimization, Learning, and Control

• Karl Menger Award (2x Recipient) May 2017, May 2019

Duke University Mathematics Department for excellence in mathematical competitions

Leonard Euler Prize (COMAP Scholarship, \$10,000)
 2019 Consortium for Mathematics and Its Applications (COMAP), Mathematical/Interdisciplinary Contest in Modeling (MCM/ICM), Outstanding solution (top 7 out of 5000+)

Reproducible Research Competition, 2nd place
 Carnegie Mellon Sports Analytics Conference

Meritorious Solution
 May 2018

Top 15% solution in 2018 COMAP MCM/ICM

• Finalist Solution May 2017

Top 11 of 1500+ in 2017 COMAP MCM/ICM

Duke University Dean's List
 Multiple semesters
 For earning a top GPA, earned with distinction in Fall 2016, Spring 2017, Spring 2019, and additionally in Fall 2017, Spring 2018.

Publications

Preprints

- [P4] V. Ranjan and B. Stellato, "Algoverify: A python toolbox for verification of first-order methods," e-print: Working.

 In preparation.
- [P3] J. Park, **V. Ranjan**, and B. Stellato, "Data-driven analysis of first-order methods via distributionally robust optimization," e-print: Working.
 - In preparation.
- [P2] V. Ranjan, J. Park, S. Gualandi, A. Lodi, and B. Stellato, "Exact verification of first-order methods via mixed-integer linear programming," arXiv e-prints, Dec. 2024. arXiv: 2412.11330.
 - First round review in SIAM Journal on Optimization.
 - Code respository.
- [P1] **V. Ranjan** and B. Stellato, "Verification of first-order methods for parametric quadratic optimization," *arXiv e-prints*, Mar. 2024. arXiv: 2403.03331.
 - Accepted in Mathematical Programming.
 - Code respository.

Journal articles

- [J3] **V. Ranjan**, J. Ryang, and A. Xue, "Time to leave the louvre: A computational network analysis," *The Journal of Undergraduate Mathematics and Its Applications*, vol. 40, no. 2-3, pp. 135–160, 2019.
- [J2] I. Cristali, **V. Ranjan**, J. Steinberg, E. Beckman, R. Durrett, M. Junge, and J. Nolen, "Block size in geometric(p)-biased permutations," *Electronic Communications in Probability*, vol. 23, 2018.
- [J1] V. Ranjan, J. Ryang, and K. Zhang, "An analysis of the impact of self-driving cars on traffic conditions," SIAM Undergraduate Research Online, vol. 11, 2018.

Teaching Experience

Princeton University, Graduate Assistant in Instruction Undergraduate Optimization	Fall 2021 - Present Spring 2022, 2023, 2024
- Course material and code on Github.	Spring 2022, 2023, 2024
 Appointed Head Assistant in Instruction during the Spring 2024 term. 	
Graduate Optimization	Fall 2023
- Professor: I. Akrotirianakis	1 dli 2023
Optimal Learning	Fall 2021
- Professor: M. Soner	1 4.11 202 1
Duke University, Undergraduate Teaching Assistant	Fall 2017 - Fall 2019
Discrete Mathematics for Computer Science	Fall 2017, 2018, 2019
- Professor: B. Donald	
 Appointed as Head Undergraduate Teaching Assistant during the Fall 2019 term. 	
Intro to Operating Systems	Spring 2019
- Professor: A. Lebeck	
Intro to Design/Analysis of Algorithms	Spring 2018
- Professor: D. Panigrahi	
Selected Invited Talks	
International Conference on Continuous Optimization, Los Angeles, CA	Jul 2025
INFORMS Annual Meeting (Session Chair), Seattle, WA	Oct 2024
• International Symposium of Mathematical Programming, Montreal, Canada	Jul 2024
• INFORMS Annual Meeting, <i>Phoenix</i> , AZ	Oct 2023
INFORMS Annual Meeting, Indianapolis, IN	Oct 2022
• International Conference on Continuous Optimization, Lehigh, PA	Jul 2022
Sports Analytics Conference, Carnegie Mellon University, PA	Oct 2018
Technical Skills	

Technical Skills

• Programming: Python, R, Java, C/C++

• Software: Git, SLURM, LATEX