# 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-drien Algorithm Verification and Design for Real-time Optimization"

- Supervision: Prof. B. Stellato

**Duke University** 

B.S. in Computer Science, Mathematics

Durham, NC 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

**Linear 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.
  - Second round review 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	Fall 2021 - Present
Undergraduate Optimization  - Course material and code on Github.	Spring 2022, 2023, 2024
<ul> <li>Appointed <b>Head</b> Assistant in Instruction during the Spring 2024 term.</li> </ul>	F-II 0000
Graduate Optimization	Fall 2023
- Professor: I. Akrotirianakis	Fall 0001
Optimal Learning  - Professor: M. Soner	Fall 2021
Duke University, Undergraduate Teaching Assistant	Fall 2017 - Fall 2019
Discrete Mathematics for Computer Science	Fall 2017, 2018, 2019
- Professor: B. Donald	1 411 2017, 2010, 2010
<ul> <li>Appointed as Head Undergraduate Teaching Assistant during the Fall 2019 term.</li> </ul>	
Intro to Operating Systems	Spring 2019
- Professor: A. Lebeck	· -
Intro to Design/Analysis of Algorithms	Spring 2018
- Professor: D. Panigrahi	
Selected Invited Talks	
INFORMS Annual Meeting (Session Chair), Seattle, WA	Oct 2024
• International Symposium of Mathematical Programming, Montreal, Canada	Jul 2024
INFORMS Annual Meeting, Phoenix, AZ	Oct 2023
• INFORMS Annual Meeting, Indianapolis, IN	Oct 2022
• International Conference on Continuous Optimization, Lehigh University, PA	Jul 2022
Sports Analytics Conference, Carnegie Mellon University, PA	Oct 2018
Fechnical Skills	

### **Technical Skills**

• Programming: Python, R, Java, C/C++

• Software: Git, SLURM, LATEX