VINIT RANJAN

vranjan@princeton.edu vinitranjan1.github.io github.com/vinitranjan1

EDUCATION

Princeton University *Princeton, NJ* *Aug 2020 - Present*
Ph.D. in Operations Research & Financial Engineering
Advisor: B. Stellato
Thesis: "Data-driven Algorithm Verification and Design for Real-time Optimization"

Duke University *Durham, NC* *Aug 2016 - Dec 2019*
B.S. in Computer Science, Mathematics *Graduation Honors: Magna Cum Laude*
Minor in Financial Economics **Cumulative GPA: 3.929/4.00**

RESEARCH INTERESTS

- Algorithm verification and design for real-time decision-making
- Machine learning to accelerate optimization algorithms
- Applications in fast real-time optimization, including portfolio optimization and control of high-speed autonomous systems

PUBLICATIONS

- **V. Ranjan**, B. Stellato. "Large Scale Performance Verification of Fixed-point Optimization Algorithms." *(In preparation.)*
- J. Park, **V. Ranjan**, B. Stellato. "Probabilistic Analysis of First-Order Methods via Distributionally Robust Optimization." *(In preparation.)*
- **V. Ranjan**, S. Gualandi, A. Lodi, B. Stellato. "Exact Verification of First-Order Methods via Mixed-Integer Linear Programming ." *arXiv preprint: 2412.11330*. Code respository. (Under review in *The 26th Conference on Integer Programming and Combinatorial Optimization.*)
- **V. Ranjan**, B. Stellato. "Verification of First-Order Methods for Parametric Quadratic Optimization." *arXiv preprint: 2403.03331*. Code repository. (Under review in *Mathematical Programming.*)
- **V. Ranjan**, J. Ryang, and A. Xue. "Time to Leave the Louvre: A Computational Network Analysis." *The Journal of Undergraduate Mathematics and Its Applications*, 40.2-3 (2019), pp. 135-160.
- 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*, 23 (2018), paper no. 80, pp. 10. doi:10.1214/18-ECP182.
- **V. Ranjan**, J. Ryang, and K. Zhang. "An Analysis of the Impact of Self-Driving Cars on Traffic Conditions." *SIAM Undergraduate Research Online*, 11 (2018). doi:10.1137/17S015768.

PROFESSIONAL EXPERIENCE

Quantitative Research Intern *May 2023 - Aug 2023*
Quantbot Technologies, New York City, NY

Software Engineering Intern *May 2019 - Aug 2019*
Google Health Research Team, Google, Palo Alto, CA

Research Intern *May 2018 - Aug 2018, Jan 2020 - Jun 2020*
Lineage Logistics, San Francisco, CA

RESEARCH EXPERIENCE

Graduate Research

Algorithm Verification and Design for Real-time Optimization
Professor: B. Stellato *Jan 2021 - Present*

Undergraduate Research

Point Clouds and Geometric Algorithms *May 2018 - Aug 2018, Jan 2020 - June 2020*
Mentors: E. Wolf and C. Eckman at Lineage Logistics

Online Admission Control Algorithms *Jan 2018 - May 2018*
Professor: D. Panigrahi

Machine Learning Applications *Aug 2017 - May 2018*
Professor: L. Carin

Probability and Stochastic Processes *May 2017 - Aug 2017*
Professors: R. Durrett, M. Junge, and J. Nolen

Talks

- "Performance Verification of First Order Methods for Parametric Quadratic Optimization." *International Symposium of Mathematical Programming*, (Jul 2024).
- "Performance Verification of First Order Methods for Parametric Quadratic Optimization." *INFORMS Annual Meeting*, (Oct 2022, 2023, 2024).
- "Performance Verification of First Order Methods for Parametric Quadratic Optimization." *International Conference on Continuous Optimization*, (Jul 2022).
- "Pace and Space: An Alternative Measure of NBA Shooting Prowess." *Carnegie Mellon Sports Analytics Conference*, (Oct 2018).

Poster Presentations

- "Verification of First-Order Methods for Parametric Quadratic Optimization." *Princeton Workshop on Optimization, Learning, and Control*, (Jun 2024).

  - Best Poster Award.
- "Pace and Space: An Alternative Measure of NBA Shooting Prowess." *MIT Sloan Sports Analytics Conference*, (May 2019).

TEACHING EXPERIENCE

Graduate Teaching Assistant

Responsibilities include: Teaching precept sections (25+ students), hosting office hours, and designing assignments/exams.

Graduate Optimization *Fall 2023*
Professor: I. Akrotirianakis

Optimization *Spring 2022, 2023, 2024*
Professor: B. Stellato

- Course material and code on Github.

Optimal Learning *Fall 2021*
Professor: M. Soner

Undergraduate Teaching Assistant

Discrete Mathematics for Computer Science *Fall 2017, 2018, 2019*
Professor: B. Donald

- Note: appointed as Head Undergraduate Teaching Assistant during the Fall 2019 term.

Discrete Mathematics for Computer Science *Spring 2019*
Professor: D. Panigrahi

Intro to Operating Systems *Spring 2019*
Professor: A. Lebeck

Intro to Design/Analysis of Algorithms *Spring 2018*
Professor: D. Panigrahi

AWARDS

Mathematical Modeling Awards

- 2019 Consortium for Mathematics and Its Applications (COMAP), Mathematical Contest in Modeling/Interdisciplinary Contest in Modeling (MCM/ICM), **Outstanding solution** (top 7 of 5000+ for chosen problem). Earned the **Leonard Euler Award** for excellence in modeling and $10000 **COMAP scholarship.**
- 2018 COMAP MCM/ICM, **Meritorious Solution** (top 15%).
- 2017 COMAP MCM/ICM, **Finalist Solution** (top 11 of 1500+ for chosen problem).

Other Research Awards

- Carnegie Mellon Sports Analytics Conference, Reproducible Research Competition, **2nd place**. Joint work with: A. Ghadiyaram, S. Silwal, and R. Shah.

Duke Awards

- **Karl Menger Award** for excellence in mathematical competitions. May 2017, 2019.
- **Dean's List** for earning a top GPA during the respective semester. Earned in Fall 2017, Spring 2018, and with distinction for Fall 2016, Spring 2017, Spring 2019.

TECHNICAL SKILLS

Programming Languages: Python, R, Java, C/C++
Software: Git, SLURM, LaTeX