Virag Shah

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Management Science and Engineering

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¹¹¹ https://virags.github.io

Education

2010-2015 PhD, The University of Texas at Austin, Electrical and Computer Engineering.

2007–2009 M.E., Indian Institute of Science, Bangalore, Electrical and Comm. Engineering.

2003–2007 B.E., Mumbai University, Electronics Engineering.

Employment

Since 2017 **Stanford University**, Stanford, CA.

Postdoctoral Research Scholar. Hosts: Jose Blanchet and Ramesh Johari.

2017 Indian Institute of Technology (IIT) Bombay, Mumbai, India.

Visiting Faculty.

2016-2017 Microsoft Research-INRIA Joint Center, Paris, France.

Postdoctoral Research Scholar. Host: Laurent Massoulié.

2015 The University of Texas at Austin, Austin, Tx.

Simons Postdoctoral Fellow. Host: François Baccelli.

2010-2015 The University of Texas at Austin, Austin, Tx.

MCD Fellow and Graduate Research Assistant. Advisor: Gustavo de Veciana.

2013 Nokia Bell Labs, Crawford Hill, NJ.

Research Intern. Hosts: T.V. Lakshman and Murali Kodialam

2009-2010 Indian Institute of Technology (IIT) Bombay, Mumbai, India.

Research Fellow. Hosts: D. Manjunath and Bikash K. Dey

Research interests

I develop models and algorithms for online platforms which address the tradeoffs between exploration to reduce uncertainty, and exploitation for instantaneous and future benefits. Multi-armed bandits, revenue management, queueing theory, and learning.

Recent works

- o Bandit learning with positive externalities. V. Shah, J. Blanchet, R. Johari.
 - Accepted at NIPS 2018.
 - Preliminary version presented at ICML Workshop on Causal ML, 2018.
 - To be presented at INFORMS 2018.
- Adaptive matching algorithms for expert systems with uncertain task types. V. Shah, L. Gulikers, L. Massoulie, M. Vojnovic.
 - Under review at Operations Research journal. Major Revision.
 - Preliminary version presented at Allerton conference, 2017.
 - To be presented at INFORMS 2018.
- o Optimal testing in the experiment-rich regime. S. Schmit, V. Shah, R. Johari.
 - Accepted at AISTATS 2019.
 - Preliminary version presented at ICML Workshop on Causal ML, 2018.
- Semi-parametric dynamic contextual pricing. V. Shah, J. Blanchet, R. Johari. In preparation.

Awards

- Best Paper Award, IEEE INFOCOM 2014 at Toronto, Canada. 1650 papers submitted, and 313 papers accepted to the conference.
- MCD Fellowship at The University of Texas at Austin, 2010-11. Awarded to about top 1% applicants at the graduate school.
- Best Paper Award, NCC 2010 at IIT Madras, India. 250 papers submitted, and 105 accepted to conference.

Teaching experience

2013 The University of Texas at Austin.

Teaching Assistant. Graduate course on Probability and Stochastic Processes.

Programming Languages

o Python, C, Matlab

References

• François Baccelli UT Austin, baccelli@math.utexas.edu

Jose Blanchet
 Stanford University, jose.blanchet@stanford.edu

• Ramesh Johari Stanford University, rjohari@stanford.edu

• Laurent Massoulié MSR/INRIA, laurent.massoulie@inria.fr

Gustavo de Veciana
 UT Austin, gustavo@ece.utexas.edu

Publications

Online platform revenue/resource management

- V. Shah, R. Johari, J. Blanchet, *Semi-parametric dynamic contextual pricing with binary observations*. In preparation.
- V. Shah, J. Blanchet, R. Johari, Bandit learning with positive externalities. Accepted at NIPS (Neural Information Processing Systems) conference, 2018. Journal version in preparation.
- S. Schmit, V. Shah, R. Johari, Optimal testing in the experiment-rich regime. Accepted at AISTATS 2019.
- V. Shah, L. Gulikers, L. Massoulie, M. Vojnovic, Adaptive matching algorithms for expert systems with uncertain task types. Major Revision at Operations Research journal. Also presented at Allerton conference, 2017.

Network performance evaluation

- T. Bonald, C. Comte, V. Shah, G. de Veciana, *Poly-symmetry in processor-sharing systems*. Queuing Systems 2017.
- V. Shah and G. de Veciana, *Impact of fairness and heterogeneity on delays in large-scale content delivery systems*, Queuing Systems 2016. Also presented at SIGMETRICS 2015.
- V. Shah, G. de Veciana, and G. Kesidis, A stable approach for routing queries in unstructured P2P networks. IEEE/ACM Trans. on Networking 2016. Also presented at INFOCOM 2012.

- V. Shah and G. de Veciana, Asymptotic independence of servers' utilization in queuing systems with limited resource pooling. Queuing Systems 2016.
- V. Shah and G. de Veciana, High performance centralized content delivery infrastructure: models and asymptotics. IEEE/ACM Trans. on Networking 2015. Also presented at INFOCOM 2014 Best Paper Award.
- V. Shah, B. K. Dey, and D. Manjunath, "Network flows for functions," IEEE JSAC Special Issue on In-Network Computation, Mar. 2013. Also presented in parts at IEEE Globecom 2011 and IEEE International Symposium of Information Theory (ISIT) 2011.

Wireless medium access control

- V. Shah, N. B. Mehta, and D. Bethanabhotla, Performance of a Fast, Distributed Multiple Access Based Relay Selection Algorithm Under Imperfect Statistical Knowledge. IEEE Trans. on Wireless Comm. 2011.
- V. Shah, N. B. Mehta, and R. Yim, The relay selection and transmission tradeoff in cooperative communication systems. IEEE Trans. on Wireless Comm. 2010. Also presented at IEEE GLOBECOM 2009.
- V. Shah, N. B. Mehta, and R. Yim, Optimal timer based selection schemes. IEEE Trans. on Comm. 2010.
 Also presented at IEEE International Conference on Comm. 2010.
- V. Shah, N. B. Mehta, and R. Yim, Splitting algorithms for fast relay selection: Generalizations, analysis, and a unified view. IEEE Trans. on Wireless Comm. (TWC), Apr. 2010. Also presented at IEEE International Conference on Comm. 2009.
- A. S. Teertha, N. B. Mehta, V. Shah, "On optimal timer-based distributed selection for rate-adaptive multi-user diversity systems," National Conference on Comm. 2010 **Best Paper Award.**