Madeleine Udell

227 Frank H.T. Rhodes Hall 136 Hoy Road, Ithaca NY 14853 415-515-7872 udell@cornell.edu

https://people.orie.cornell.edu/mru8/

Academic Employment

Stanford University

Stanford, CA

Assistant Professor

July 2022 -

Management Science and Engineering and, by courtesy, Electrical Engineering

Gabilan Fellow

Affiliated with the Institue of Computational and Mathematical Engineering,

Stanford Data Science, Human Centered AI, and BioX

Cornell University

Ithaca, NY

Associate Professor with tenure

July 2022

Assistant Professor

July 2016 – June 2022

Department of Operations Research and Information Engineering

Richard and Sybil Smith Sesquicentennial Fellow

Graduate field member in Operations Research, Computer Science, Applied Mathematics, Data Science, Statistics, Electrical and Computer Engineering, and Systems Engineering

California Institute of Technology

Pasadena, CA

Postdoctoral Fellow, Center for the Mathematics of Information

June 2015 - June 2016

Education

Stanford University

Stanford, CA

Ph.D. in Computational and Mathematical Engineering

June 2015

GPA: 4.0.

Thesis: Generalized Low Rank Models. Advisor: Stephen P. Boyd.

Yale University

New Haven, CT

B.S. in Mathematics and Physics

June 2009

Summa cum laude, with honors in mathematics and honors in physics.

GPA: 3.95.

Thesis: Local Parametrizations via Laplacian Eigenfunctions. Advisor: Peter W. Jones.

Papers In the pipeline

- 11. T. Diamandis, Z. Frangella, S. Zhao, B. Stellato, and M. Udell. GeNIOS: an (almost) second-order operator-splitting solver for large-scale convex optimization. *Submitted to Math Programming Computation*, 2023, 2310.08333
- 10. A. Ahmadi Teshnizi, W. Gao, and M. Udell. OptiMUS: Optimization modeling using MIP solvers and large language models. *Submitted to ICLR*, 2023, 2310.06116
- 9. P. Rathore, Z. Frangella, and M. Udell. PROMISE: Preconditioned stochastic optimization methods by incorporating scalable curvature estimates. *Submitted to JMLR*, 2023, 2309.02014
- 8. M. Van Ness, T. Bosschieter, N. Din, A. Ambrosy, A. S. Singh, and M. Udell. Interpretable survival analysis for heart failure risk prediction. In *Machine Learning for Health (ML4H)*, 2023, 2310.15472

- 7. K. Tyser, J. Lee, A. Shporer, M. Udell, D. Te'eni, and I. Drori. OpenReviewer: Mitigating challenges in LLM reviewing. *Submitted to ICLR*, 2023
- 6. Z. Frangella, S. Zhao, T. Diamandis, B. Stellato, and M. Udell. On the (linear) convergence of generalized newton inexact ADMM, 2023, 2302.03863
- 5. Z. Frangella, P. Rathore, S. Zhao, and M. Udell. SketchySGD: Reliable stochastic optimization via robust curvature estimates. *In revision at SIMODS*, 2022, 2211.08597
- 4. Y. Zhao and M. Udell. gcimpute: A package for missing data imputation. *Accepted at Journal of Statistical Software*, 2023, 2203.05089
- 3. B. Liu, M. Xie, H. Yang, and M. Udell. ControlBurn: Nonlinear feature selection with sparse tree ensembles, 2022
- 2. S. Zhao, L. Lessard, and M. Udell. An automatic system to detect equivalence between iterative algorithms. Submitted to Mathematical Programming, 2021, 2105.04684
- 1. L. Ding, J. Fan, and M. Udell. $k{\rm FW}$: A Frank-Wolfe style algorithm with stronger subproblem oracles. In revision at Computational Optimization and Applications, 2020, 2006.16142

Refereed Journal Articles

- 19. D. Kouri, Z. Hua, and M. Udell. A greedy galerkin method to efficiently select sensors for linear dynamical systems. *Linear Algebra and its Applications*, 2023
- 18. Z. Frangella, J. A. Tropp, and M. Udell. Randomized Nyström preconditioning. SIAM Journal on Matrix Analysis and Applications, 2022, 2110.02820
- 17. L. Ding and M. Udell. A strict complementarity approach to error bound and sensitivity of solution of conic programs. *Optimization Letters*, 2022, 2012.00183
- J. Fan, L. Ding, C. Yang, and M. Udell. Low-rank tensor recovery with Euclideannorm-induced Schatten-p quasi-norm regularization. Transactions on Machine Learning Research, 2023, 2012.03436
- N. Sengupta, M. Udell, N. Srebro, and J. Evans. Sparse data reconstruction, missing value and multiple imputation through matrix factorization. Sociological Methodology, 2022
- 14. L. Ding and M. Udell. On the simplicity and conditioning of low rank semidefinite programs. SIAM Journal on Optimization (SIOPT), 2021, 2002.10673
- L. Ding, A. Yurtsever, V. Cevher, J. A. Tropp, and M. Udell. An optimal-storage approach to semidefinite programming using approximate complementarity. SIAM Journal on Optimization (SIOPT), 2021, 1902.03373
- 12. J. Fan, C. Yang, and M. Udell. Robust non-linear matrix factorization for dictionary learning, denoising, and clustering. *IEEE Trans. Signal Processing (TSP)*, 69:1755–1770, 2021, 2005.01317

- R. Muthukumar, D. P. Kouri, and M. Udell. Randomized sketching algorithms for low-memory dynamic optimization. SIAM Journal on Optimization (SIOPT), 31(2):1242–1275, 2021
- A. Yurtsever, J. A. Tropp, O. Fercoq, M. Udell, and V. Cevher. Scalable semidefinite programming. SIAM Journal on Mathematics of Data Science (SIMODS), 3(1):171– 200, 2021, 1912.02949
- 9. Y. Sun, Y. Guo, C. Luo, J. A. Tropp, and M. Udell. Low-rank Tucker approximation of a tensor from streaming data. *SIAM Journal on Mathematics of Data Science* (SIMODS), 2(4):1123–1150, 2020, 1904.10951
- 8. J. A. Tropp, A. Yurtsever, M. Udell, and V. Cevher. Streaming low-rank matrix approximation with an application to scientific simulation. *SIAM Scientific Computing* (SISC), 41(4):A2430–A2463, 2019, 1902.08651
- 7. M. Udell and O. Toole. Optimal design of efficient rooftop photovoltaic arrays. *IN-FORMS Journal on Applied Analytics (Interfaces)*, 49(4):281–294, 2019
- 6. M. Udell and A. Townsend. Why are big data matrices approximately low rank? SIAM Journal on Mathematics of Data Science (SIMODS), 1(1):144–160, 2019, 1705.07474
- 5. N. Kallus and M. Udell. Dynamic assortment personalization in high dimensions. *Operations Research*, 2019, 1610.05604
- 4. J. A. Tropp, A. Yurtsever, M. Udell, and V. Cevher. Practical sketching algorithms for low-rank matrix approximation. *SIAM Journal of Matrix Analysis and Applications* (SIMAX), 38(4):1454–1485, 2017, 1609.00048
- 3. M. Udell, C. Horn, R. Zadeh, and S. Boyd. Generalized low rank models. *Foundations* and *Trends in Machine Learning*, 9(1), 2016, 1410.0342
- 2. M. Udell and S. Boyd. Bounding duality gap for separable problems with linear constraints. *Computational Optimization and Applications*, 64(2):355–378, 2016, 1410.4158
- 1. E. Birch, M. Udell, and M. Covert. Incorporation of flexible objectives and time-linked simulation with flux balance analysis. *Journal of Theoretical Biology*, 345:12–21, 2014

Refereed Conference Proceedings

- 33. M. Van Ness, T. Bosschieter, R. Halpin-Gregorio, and M. Udell. The missing indicator method: From low to high dimensions. In 29th SIGKDD Conference on Knowledge Discovery and Data Mining Applied Data Science Track, 2023, 2211.09259
- 32. C.-H. Chang, J. Yoon, S. Arik, M. Udell, and T. Pfister. Data-efficient and interpretable tabular anomaly detection. In SIGKDD Conference on Knowledge Discovery and Data Mining Applied Data Science Track, 2023
- 31. I. Drori, S. J. Zhang, R. S. Shuttleworth, S. Zhang, K. Tyser, Z. Chin, P. Lantigua, S. Surbehera, G. Hunter, D. Austin, L. Tang, Y. Hicke, S. Simhon, S. Karnik, D. Granberry, and M. Udell. From human days to machine seconds: Automatically answering and generating machine learning final exams. In SIGKDD Conference on Knowledge Discovery and Data Mining Applied Data Science Track, 2023

- 30. Y. Zhao, A. Townsend, and M. Udell. Probabilistic missing value imputation for mixed categorical and ordered data. In *NeurIPS*, 2022, 2210.06673
- C. Yang, G. Bender, H. Liu, P.-J. Kindermans, M. Udell, Y. Lu, Q. Le, and D. Huang. Resource-constrained neural architecture search on tabular datasets. In *NeurIPS*, 2022, 2204.07615
- 28. S. Zhao, Z. Frangella, and M. Udell. NysADMM: faster composite convex optimization via low-rank approximation. In *International Conference on Machine Learning* (*ICML*), 2022, 2202.11599
- 27. C. Yang, Z. Wu, J. Chee, C. D. Sa, and M. Udell. How low can we go: Trading memory for error in low-precision training. In *International Conference on Learning Representations (ICLR)*, 2022, 2106.09686
- 26. Y. Zhao, E. Landgrebe, E. Shekhtman, and M. Udell. Online missing value imputation and correlation change detection for mixed-type data via gaussian copula. In AAAI, 2021, 2009.12326
- W. T. Stephenson, Z. Frangella, M. Udell, and T. Broderick. Can we globally optimize cross-validation loss? Quasiconvexity in ridge regression. In Advances in Neural Information Processing Systems (NeurIPS), 2021, 2107.09194
- B. Liu, M. Xie, and M. Udell. ControlBurn: Feature selection by sparse forests. In ACM SIGKDD Conference on Knowledge Discovery and Data Mining (KDD), 2021, 2107.00219
- 23. C. Yang, L. Ding, Z. Wu, and M. Udell. TenIPS: Inverse propensity sampling for tensor completion. In *International Conference on Artificial Intelligence and Statistics* (AISTATS), 2021, 2101.00323
- 22. I. Drori, B. Kates, W. Sickinger, A. Kharkar, B. Dietrich, A. Shporer, and M. Udell. Galaxy TSP: A new billion-node benchmark for TSP. In *NeurIPS Workshop on Learning Meets Combinatorial Algorithms*, 2020
- I. Drori, A. Kharkar, W. R. Sickinger, B. Kates, Q. Ma, S. Ge, E. Dolev, B. Dietrich, D. P. Williamson, and M. Udell. Learning to solve combinatorial optimization problems on real-world graphs in linear time. In *IEEE International Conference on Machine Learning and Applications (IEEE ICMLA)*, 2020, 2006.03750
- 20. W. Stephenson, M. Udell, and T. Broderick. Approximate cross-validation with low-rank data in high dimensions. In *Advances in Neural Information Processing Systems* (NeurIPS), 2020, 2008.10547
- 19. Y. Zhao and M. Udell. Matrix completion with quantified uncertainty through low rank gaussian copula. In *Advances in Neural Information Processing Systems (NeurIPS)*, 2020, 2006.10829
- 18. C. Yang, J. Fan, Z. Wu, and M. Udell. AutoML pipeline selection: Efficiently navigating the combinatorial space. In *ACM SIGKDD Conference on Knowledge Discovery and Data Mining (KDD)*, 2020, 2006.04216

- 17. Y. Zhao and M. Udell. Missing value imputation for mixed data through gaussian copula. In ACM SIGKDD Conference on Knowledge Discovery and Data Mining (KDD), 2020, 1910.12845
- J. Fan, Y. Zhang, and M. Udell. Polynomial matrix completion for missing data imputation and transductive learning. In *Thirty-Fourth AAAI Conference on Artificial Intelligence*, pages 3842–3849, 2020, 1912.06989
- 15. J. Fan, L. Ding, Y. Chen, and M. Udell. Factor group-sparse regularization for efficient low-rank matrix recovery. In *Advances in Neural Information Processing Systems* (NeurIPS), volume 32, pages 5105–5115, 2019, 1911.05774
- C. Yang, Y. Akimoto, D. W. Kim, and M. Udell. OBOE: Collaborative filtering for AutoML model selection. In ACM SIGKDD Conference on Knowledge Discovery and Data Mining (KDD), volume 25, pages 1173–1183. ACM, 2019, 1808.03233
- 13. J. Fan and M. Udell. Online high-rank matrix completion. In Computer Vision and Pattern Recognition (CVPR), pages 8690–8698, 2019
- 12. J. Chen, N. Kallus, X. Mao, G. Svacha, and M. Udell. Fairness under unawareness: Assessing disparity when protected class is unobserved. In *FAT*: Conference on Fairness, Accountability, and Transparency*, pages 339–348, 2019, 1811.11154
- S. Zhou, S. Gupta, and M. Udell. Limited memory Kelley's method converges for composite convex and submodular objectives. In Advances in Neural Information Processing Systems, 2018, 1807.07531
- 10. N. Kallus, X. Mao, and M. Udell. Causal inference with noisy and missing covariates via matrix factorization. In *Advances in Neural Information Processing Systems*, 2018, 1806.00811
- 9. J. A. Tropp, A. Yurtsever, M. Udell, and V. Cevher. Fixed-rank approximation of a positive-semidefinite matrix from streaming data. In *Advances in Neural Information Processing Systems*, 2017, 1706.05736
- 8. A. Yurtsever, M. Udell, J. A. Tropp, and V. Cevher. Sketchy decisions: Convex low-rank matrix optimization with optimal storage. In *International Conference on Artificial Intelligence and Statistics (AISTATS)*, pages 1188–1196, 2017, 1702.06838
- 7. X. Shen, S. Diamond, M. Udell, Y. Gu, and S. Boyd. Disciplined multi-convex programming. In *Chinese Control and Decision Conference (CCDC)*, 2017, 1609.03285
- 6. D. Davis, B. Edmunds, and M. Udell. The sound of APALM clapping: Faster nonsmooth nonconvex optimization with stochastic asynchronous PALM. In *Advances in Neural Information Processing Systems*, 2016, 1606.02338
- A. Schuler, V. Liu, J. Wan, A. Callahan, M. Udell, D. Stark, and N. Shah. Discovering patient phenotypes using generalized low rank models. In *Pacific Symposium on Biocomputing (PSB)*, 2016
- 4. N. Kallus and M. Udell. Revealed preference at scale: Learning personalized preferences from assortment choices. In *The 2016 ACM Conference on Economics and Computation*, New York, NY, USA, 2016. ACM

- 3. H. Mehmood, M. Udell, and J. Cioffi. Revenue maximization for broadband service providers using revenue capacity. In *IEEE Global Communications Conference*, 2015
- 2. E. Lee, M. Udell, and S. Wong. Factorization for analog-to-digital matrix multiplication. In *International Conference on Acoustics, Speech, and Signal Processing (ICASSP)*, 2015
- 1. P. LePendu, Y. Liu, S. Iyer, M. Udell, and N. Shah. Analyzing patterns of drug use in clinical notes for patient safety. *Proceedings of the AMIA Summits on Translational Science*, 2012:63, 2012

Refereed Workshops

- V. S. Lokhande, K. Sohn, J. Yoon, M. Udell, C. Lee, and T. Pfister. Towards group robustness in the presence of partial group labels. In *ICML 2022: Workshop on Spurious Correlations, Invariance and Stability*, volume abs/2201.03668, 2022, 2201.03668
- 13. M. Van Ness and M. Udell. CDF normalization for controlling the distribution of hidden layer activations. In *I (Still) Can't Believe It's Not Better! NeurIPS 2021 Workshop*, 2021
- 12. I. Drori, L. Liu, Q. Ma, B. Kates, and M. Udell. Zero-shot AutoML. In N. Y. A. of Sciences, editor, *Annual Machine Learning Symposium*, 2020
- 11. C. Yang, L. Ding, Z. Wu, and M. Udell. TenIPS: Inverse propensity sampling for tensor completion (workshop). In *OPT2020: 12th Annual Workshop on Optimization for Machine Learning*, 2020
- 10. E. Landgrebe, Y. Zhao, and M. Udell. Online mixed missing value imputation using gaussian copula. In *ICML Workshop on the Art of Learning with Missing Values* (Artemiss), 2020
- 9. I. Drori, L. Liu, S. Koorathota, N. Yi, J. Li, A. Moretti, J. Freire, and M. Udell. AutoML using metadata language embeddings. In *NeurIPS Workshop on Meta-Learning*, 2019, 1910.03698
- 8. Y. Zhang, K. Song, Y. Sun, S. Tan, and M. Udell. "Why should you trust my explanation?" understanding uncertainty in LIME explanations. In *ICML Workshop AI* for Social Good, 2019, 1904.12991
- Y. Sun, Y. Guo, J. A. Tropp, and M. Udell. Tensor random projection for low memory dimension reduction. In NeurIPS Workshop on Relational Representation Learning, 2018, 2012.03436
- 6. C. Yang, Y. Akimoto, D. W. Kim, and M. Udell. OBOE: Collaborative filtering for AutoML initialization (workshop version). *NeurIPS Workshop on Automated Machine Learning*, 2018, 1808.03233
- 5. M. Paradkar and M. Udell. Graph-regularized generalized low rank models. In CVPR Workshop on Tensor Methods in Computer Vision, 2017

- 4. N. Kallus and M. Udell. Learning preferences from assortment choices in a heterogeneous population. In *ICML Workshop on Computational Frameworks for Personalization*, 2016, 1509.05113
- 3. M. Udell, K. Mohan, D. Zeng, J. Hong, S. Diamond, and S. Boyd. Convex optimization in Julia. In SC14 Workshop on High Performance Technical Computing in Dynamic Languages, 2014, 1410.4821
- 2. M. Udell, C. Horn, R. Zadeh, and S. Boyd. Generalized low rank models. NeurIPS Workshop on Distributed Machine Learning and Matrix Computations, 2014
- 1. M. Udell and R. Takapoui. Linear bandits, matrix completion, and recommendation systems. NeurIPS Workshop on Large Scale Matrix Analysis and Inference, 2013

Miscellaneous: theses, technical reports, book chapters, newsletters, etc.

- 14. M. Udell and Z. Frangella. Randomized numerical linear algebra for optimization. $SIAG/OPT\ Views\ and\ News,\ 2022$
- N. Singh, B. Kates, J. Mentch, A. Kharkar, M. Udell, and I. Drori. Privileged zero-shot AutoML, 2021, 2106.13743
- 12. C. Yang, J. Fan, Z. Wu, and M. Udell. Efficient AutoML pipeline search with matrix and tensor factorization, 2020, 2006.04216
- 11. I. Drori, L. Liu, Q. Ma, J. Deykin, B. Kates, and M. Udell. Real-time AutoML, 2020
- 10. B. Liu and M. Udell. Impact of accuracy on model interpretations. 2020, 2011.09903
- 9. E. A. Ricci, M. Udell, and R. A. Knepper. An information-theoretic approach to persistent environment monitoring through low rank model based planning and prediction. 2020, 2009.01168
- 8. M. Udell. Big data is low rank. SIAG/OPT Views and News, 2019
- A. Ratner, D. Alistarh, G. Alonso, D. G. Andersen, P. Bailis, S. Bird, N. Carlini, B. Catanzaro, E. Chung, B. Dally, J. Dean, I. S. Dhillon, A. G. Dimakis, P. Dubey, C. Elkan, G. Fursin, G. R. Ganger, L. Getoor, P. B. Gibbons, G. A. Gibson, J. E. Gonzalez, J. Gottschlich, S. Han, K. M. Hazelwood, F. Huang, M. Jaggi, K. G. Jamieson, M. I. Jordan, G. Joshi, R. Khalaf, J. Knight, J. Konecný, T. Kraska, A. Kumar, A. Kyrillidis, J. Li, S. Madden, H. B. McMahan, E. Meijer, I. Mitliagkas, R. Monga, D. G. Murray, D. S. Papailiopoulos, G. Pekhimenko, T. Rekatsinas, A. Rostamizadeh, C. Ré, C. D. Sa, H. Sedghi, S. Sen, V. Smith, A. Smola, D. Song, E. R. Sparks, I. Stoica, V. Sze, M. Udell, J. Vanschoren, S. Venkataraman, R. Vinayak, M. Weimer, A. G. Wilson, E. P. Xing, M. Zaharia, C. Zhang, and A. Talwalkar. SysML: The new frontier of machine learning systems. CoRR, abs/1904.03257, 2019, 1904.03257
- J. A. Tropp, A. Yurtsever, M. Udell, and V. Cevher. More practical sketching algorithms for low-rank matrix approximation. Technical Report 2018-01, California Institute of Technology, Pasadena, California, 2018

- 5. L. Ding and M. Udell. Frank-Wolfe style algorithms for large scale optimization. In Large-Scale and Distributed Optimization. Springer, 2018
- 4. M. Udell. Generalized Low Rank Models. PhD thesis, Stanford University, 2015
- 3. M. Udell and S. Boyd. PCA on a data frame. 2015
- 2. M. Udell and S. Boyd. Beyond principal component analysis (PCA). *Biomedical Computation Review*, 2014
- 1. M. Udell and S. Boyd. Maximizing a sum of sigmoids. 2013

Grants Current

ONR (PI): Fast Re-routing using Machine Learning, \$350,000, July 2022 to June 2025.

Alfred P. Sloan Foundation Fellowship:, \$75,000, September 2021 to August 2023.

ONR (PI): Young Investigator Award: DREAMI: Dimension Reduction for Efficient Automated Machine Intelligence, \$528,890, June 2020 to January 2024.

NSF IIS-1943131 (PI): CAREER: Accelerating Machine Learning with Low Dimensional Structure, \$550,000, October 2020 to September 2025.

Canadian Institutes of Health Research (Senior Personnel): Using data to guide population health management: A comprehensive evaluation of analytic approaches for population segmentation. PI: Laura Rosella. \$291,082, March 2020 to March 2023. (Provides some student funding.)

Pending

Past

NSF CCF-1740822 (Senior Personnel): TRIPODS: Data Science for Improved Decision-Making: Learning in the Context of Uncertainty, Causality, Privacy, and Network Structures, \$1,496,655, October 1, 2017 to September 30, 2020. (.09 calendar [ie, nominal level] effort.) This grant establishes a major data science center at Cornell.

Cornell: Digital Agriculture (co-PI): Development of a High-Resolution Weather Forecast Database for Digital Agricultural Research and Outreach Applications. Co-PI: Art Degaetano. \$214,000, 2017–2020.

DARPA FA8750-17-2-0101 (PI): Composable Robust Structured Data Inference, \$1,411,602, March 27, 2017 to February 24, 2020. (2 summer months, 1 academic month effort.) The goal of this project is to develop robust tools for imputing missing data in large scale, heterogeneous data tables by using side information about which rows or columns are similar.

Capital One (co-PI). Co-PI: Nathan Kallus. \$60,000, August 1 2018.

Cornell Tech Faculty Exchange Grant (co-PI). Co-PI: Nathan Kallus. \$3,000, 2016–2017.

Awards

US National Academy of Sciences Kavli Fellow,	2023
Microsoft Research Faculty Fellowship Finalist,	2021
Alfred P. Sloan Foundation Research Fellowship,	2021
Cornell Engineering Research Excellence Award, Cornell University	2020
INFORMS Optimization Society Student Research Prize, INFORMS First place for student Lijun Ding's paper on Storage-Optimal Semidefinite Program	2019 nming

INFORMS Undergraduate Operations Research Prize, INFORMS 20 Honorable mention for student Song Zhou's paper on Limited Memory Kelley's Method		
Douglas Whitney '61 Engineering Teaching Excellence Award, Cornell University 2018		
Doing Good with Good OR Student Paper Con Second place, for Optimal design of efficient rooftop pl	-	
Center for the Mathematics of Information Pos California Institute of Technology	-	
Gerald J. Lieberman Fellowship, Stanford University	2014	
Awarded to doctoral students demonstrating the poter (12 Lieberman Fellows are selected among all doctoral		
Best Force Multiplier, DARPA PlanX	2013	
Graduate Research Fellowship, National Science F	Coundation 2010	
Gabilan Graduate Fellowship, Stanford University	2009	
Phi Beta Kappa, Yale University	2009	
Henry Edwards Ellsworth Prize, Yale University	2009	
Awarded for the best senior thesis research paper in the		
US Physics Olympics Team Member	2005	
Below I list my Stanford PhD advisees. See my webpa	ge for details.	
5. Ya-Chi Chu, Math	expected graduation June 2026	
4. Pratik Rathore, EE	$expected\ graduation\ June\ 2026$	
3. Ali Ahmaditeshnizi, MS&E	$expected\ graduation\ June\ 2026$	
2. Mike Van Ness, MS&E	$expected\ graduation\ June\ 2025$	
1. Zachary Frangella, MS&E	expected graduation August 2024	
PhD committee member		
10. Akshay Rao (CEE)	expected graduation June 2026	
9. Sam Liu (MS&E)	expected graduation June 2026	
8. Izabel Aguilar (MS&E)	expected graduation June 2025	
7. Chunlin Sun (ICME)	expected graduation June 2024	
6. Robin Alexandra Brown (ICME)	expected graduation June 2024	
5. Ethan Steinberg (BDS)	September 2023	
4. Yujia Jin (MS&E)	September 2023	
3. Yiping Lu (MS&E)	September 2023	
2. Aldo Carranzo (ICME)	June 2023	
1. Gradey Wang (Mechanical Engineering)	March 2023	

Advising

Cornell advising At Cornell, I advised 3 postdoctoral researchers; 6 PhDs (5 graduated as of June 2022); 16 undergraduates; and 26 Masters students. I served on several other PhD committees and was a member of seven graduate fields: ORIE, CS, CAM, Statistics, ECE, Systems, and Data Science.

Below I list my Cornell PhD advisees. See my webpage for details.

6. Shipu Zhao, Systems Engineering

May 2023

New perspectives in continuous optimization: theory and methodology

5. Yuxuan Zhao, Statistics

May 2022

Gaussian copula for mixed data with missing values: model estimation and imputation

4. Chengrun Yang, Electrical and Computer Engineering

May 2022

Automated machine learning under resource constraints

3. Lijun Ding, ORIE (co-advised by Yudong Chen)

August 2021

Large scale semidefinite programming: simplicity, conditioning, and an efficient algorithm.

2. Xiaojie Mao, Statistics (co-advised by Nathan Kallus) May 2021 Machine Learning Methods for Data-driven Decision Making: Contextual Optimization, Causal Inference, and Algorithmic Fairness.

1. Yiming Sun, Statistics (co-advised by Sumanta Basu) October 2019
High Dimensional Data Analysis with Dependency and Under Limited Memory.

Cornell PhD committee member

3. Tianyi Shi (Applied Math)

graduated May 2022

2. Zhengze Zhou (Statistics)

graduated May 2021

1. Yingjie Bi (Electrical and Computer Engineering) graduated January 2020

Teaching

CME 307 / MS&E 311

Stanford University

Instructor

Spring 2023

PhD level required course; 46 students.

MS&E 125

Stanford University

Instructor

Spring 2023

sophomore level required course; 71 students.

ORIE 7391: Faster: Algorithmic Ideas for Speeding Up Optimization Cornell University

Instructor Spring 2022

PhD level elective course: 13 students.

ORIE 4741: Learning with Big Messy Data

Cornell University

Instructor

Fall 2016, 2017, 2019, 2020, 2021

Undergraduate level elective course in data analysis; 2016: 85 students. 2017: 117 students. 2019: 147 students. 2020: 117 students. 2021: 155 students.

ORIE 3120: Practical Tools for Operations Research,

Data Science, and Machine Learning

Cornell University

Spring 2020

Undergraduate level required course; 222 students

ORIE 7191: Optimization for Machine Learning

Cornell University

Instructor

Instructor

Spring 2019

PhD level elective course; 15 students.

CS+ORIE+STSCI 1380: Data Science for All

Cornell University

Co-instructor Spring 2018

Undergraduate level elective course in data analysis; 30 students.

ORIE 6326: Convex Optimization

Cornell University

NIST

Instructor Spring 2017

PhD level elective course; 47 students.

EE 364b: Convex Optimization II Stanford University

Teaching assistant Spring 2014

CVX 101: Convex Optimization EdX Stanford

Head teaching assistant Winter 2014

Taught 10,000 students worldwide.

EE 364a: Convex Optimization I Stanford University

Instructor Summer 2013

EE 364a: Convex Optimization I Stanford University

Teaching Assistant Winter 2012

CME Refresher Course: Discrete Math and Algorithms Stanford University

Instructor September 2011, September 2012

CME 305: Discrete Mathematics and Algorithms Stanford University

Teaching Assistant Winter 2011

Academic Service

Conference on AI for Operations and Operations for AI: Charting the Future

Stanford University

Co-organizer (with Mohsen Bayati, Ramesh Johari, Arvind Karunakaran, Vasilis Syrgkanis, Ben Van Roy, Gabriel Weintraub) 2023

Generative AI Public Working Group

Committee Member 2023–

SciML Scientific Machine Learning Advisory Committee

NumFocus

Committee Member 2020–

JuliaOpt Github

Co-owner Fall 2014 –

The JuliaOpt organization curates high quality optimization software in the Julia language.

INFORMS AI Strategy Advisory Committee INFORMS

Committee Member 2019

Advise the INFORMS board to develop synergies and opportunities in artificial intelligence

INFORMS Session: Large Scale Semidefinite Programming Seattle

Co-organizer (with Lijun Ding) 2019

BoydFest: Stephen Boyd's 60th Birthday Conference Stanford University
Co-organizer (with Maryam Fazel and Mung Chiang) 2018

ICDM Workshop: Data Driven Discovery of Models

New Orleans

Co-organizer (with Christophe Giraud-Carrier and Ishanu Chattopadhyay) 2017

SIAM Annual: mini-symposium on Robust Low-Rank Models and Applications

New Orleans

Co-organizer (with Tamara Kolda)

2016

MOPTA: session on Large-scale Distributed Convex Optimization

Organizer

Lehigh 2015

University Service ICME Xpo Stanford University

Co-organized workshop for affiliates

2022-2023

MS&E Teaching Committee

Committee Member

Stanford University 2022–2023

ORIE Curriculum Committee

Committee Member

Cornell University 2020–2021

CAM Colloquium Committee

Committee Member

Cornell University

2018-2019

CAM PhD Admissions Committee

Committee Member

Cornell University 2018, 2021

ORIE Curriculum Review Committee

Committee Member

Cornell University 2017–2018

ORIE PhD Admissions Committee

Committee Member

Cornell University 2016, 2017

Committee on the Future of the School of Engineering

Committee Member

Stanford University
Fall 2014 – Spring 2015

Represented all engineering doctoral students on faculty committee.

Collaborated on proposal addressing faculty hiring and development, research themes and centers, space and facilities, education and outreach, and interdisciplinary research.

C² Computational Consulting

Stanford University

Consultant

Fall 2011 – Spring 2015

Helped researchers across the university (in physics, computer science, neuroscience, law, immunology, ...) formulate and solve numerical problems.

EE Faculty Search Committee

Stanford University

Committee Member

Fall 2014 – Spring 2015

Student member on Electrical Engineering broad area search committee.

Information Systems Laboratory Colloquium

Stanford University

Coordinator

Winter 2012 – Spring 2013

Invited and hosted academic speakers for weekly seminar series.

Committee on Graduate Studies

Stanford University

Committee Member

Fall 2011 - Spring 2013

Debated and decided policies for all graduate students at Stanford.

Approved and reauthorized interdisciplinary graduate programs.

Graduate Student Housing

Stanford University

Community Associate

Winter 2011 - Spring 2013

Planned and led events for 800 graduate students.

Judicial Affairs

Juror

Stanford University
Fall 2009 – Spring 2010

Editorial

Associate Editor

Operations Research (OR)

2024 -

Associate Editor

SIAM Journal on Mathematics of Data Science (SIMODS)

023-

Technical Editor

Mathematical Programming Computation (MPC)

2021 -

2022: Math of OR (2); Operations Research; IEEE transactions on signal processing; IEEE transactions on automatic control; NeurIPS Area Chair; techical editor for three papers at MPC.

2021: Linear Algebra and Applications (LAA); Proceedings of the National Academy of Sciences (PNAS); Mathematics of Operations Research (MOR); SIAM Journal on the Mathematics of Data Science (SIMODS) (2); NeurIPS area chair; Statistics and Computing; SIAM Journal on Matrix Analysis (SIMAX).

2020: SIAM Journal on Optimization (SIOPT); Journal of the American Statistical Society (JASA); Annals of Applied Statistics (AOAS); Linear Algebra and Applications (LAA); SIAM Journal on the Mathematics of Data Science (SIMODS); Science Advances; TPAMI Special Issue on AutoML (2); Proceedings of the National Academy of Sciences (PNAS). Conferences: Learning for Dynamics and Control (6); NeurIPS (6). Grants: NSF RI, ONR.

2019: Journal of the American Statistical Society (JASA); Annals of Applied Statistics (AOAS); SIAM Journal on the Mathematics of Data Science (SIMODS) (2); Journal of Statistical Software (JSS); Optimization Letters (OPTL); SIAM Journal on Matrix Analysis and Applications (SIMAX) (2); SIAM Journal on Optimization (SIOPT). Conferences: Learning for Dynamics and Control (5); ICML (3); NeurIPS (6); AAAI (3). Grants: NSF RI.

2018: SIAM Review; SIAM Journal on Scientific Computing; Linear Algebra and Applications; Stochastic Systems; NeurIPS (6); AAAI meta-reviewer (23); SysML (now MLSys).

2017: Mathematical Programming; NIPS (6); SIAM Journal on Matrix Analysis; AAAI metareviewer (26); ICDM Workshop on Data Driven Discovery of Models (2); Journal of Statistical Software; Automatica; Springer book chapters (2);

Patents

M. Udell and O. Toole. Optimal Design of Residential Photovoltaic Arrays.

Application No. 62/400,542, filed on September 27, 2016.

Industry Experience

Technical Advisor

Oakland, CA

Orchestrated Intelligence

2022 -

Advised on data-driven and robust solutions for supply chain modeling and optimization.

Technical Consultant

Stanford, CA

Two Sigma

2021 -

Developed and advised on algorithms for risk management and portfolio optimization.

Visiting Researcher

Ithaca, NY and Mountain View, CA

Google Cloud AI Research

2021

Research ideas to accelerate and improve deep learning for tabular and time-series data to solve high-impact business problems in finance, manufacturing, retail, and beyond.

Technical Advisor Santa Monica, CA Retina AI 2017 – 2022

Advised on technical solutions for problems in e-commerce, including rapid assessment of

long term value, retention analysis, and customer segmentation.

Technical AdvisorPalo Alto, CAAurora Solar2014 – 2019

Designed optimization algorithms tailored for problems in the solar industry, including design of efficient rooftop photovoltaic array configurations. Compared to designs produced by solar installation experts, the resulting optimized designs deliver the same energy output at lower cost for more than 70% of homes.

Senior Research Scientist

San Francisco, CA

Qadium (renamed Expanse, acquired by Palo Alto Networks)

2012 - 2015

Won grants exceeding \$6.5M from DARPA for research in data analytics and cybersecurity.

Lead Data Scientist

Arlington, VA

DARPA (via Data Tactics)

2012 - 2013

Wrote 3 white papers to define mission for \$100M DARPA cybersecurity program.

Data Scientist Chicago, IL

Obama for America

Fall 2011

Analyzed graph of 70M Facebook users to identify potential donors and target voter registration campaign.

Research Scientist San Mateo, CA

Apixio (acquired by Centene)

Summer 2011

Developed a tool to extract structured information about diseases from the unstructured text of doctors' notes.

Sales and Trading Strategist

New York, NY

Goldman Sachs

Summer 2009

Corrected model of commodities derivatives risk using multiple parameter estimation.

Market Risk Management Analyst

New York, NY

Goldman Sachs

Summer 2008

Designed and automated a system to evaluate and graph mutual fund risk.

Talks and posters

Applied Math Seminar, UC Santa Cruz

2023

Low rank approximation for faster convex optimization

Applied Math Seminar, UC Boulder

2023

Detecting equivalence between iterative algorithms for optimization

SILO Seminar, UW Madison

2023

Detecting equivalence between iterative algorithms for optimization

AutoML Conference, Berlin

2023

Plenary: Recommending Learners

Knowledge Discovery and Data Mining (KDD), Long Beach

2023

Panel on AI in Education

${\bf International\ Conference\ on\ Stochastic\ Programming,\ UC\ Davis}$

2023

Low rank approximation for faster convex optimization

SIAM optimization conference, Seattle

2023

Detecting equivalence between iterative algorithms for optimization	
ISL seminar, Stanford University Low rank approximation for faster convex optimization	2023
Kavli frontiers of science symposium, Irvine Low rank approximation for faster convex optimization	2023
One World MINDS seminar, online Low rank approximation for faster convex optimization	2023
SIAM Math of Data Science, San Diego (online) Low rank approximation for faster convex optimization	2022
Two Sigma Academic Seminar (online) Low rank approximation for faster convex optimization	2022
Aspects of Logic and Machine Learning, ASL, Cornell University, Automating Machine Learning	2022
ICME XPO, Stanford University Automating Machine Learning	2022
Statistics Seminar, University of Chicago (online) Low rank approximation for faster convex optimization	2022
ORC Seminar, MIT Sloan (online) Big Data is Low Rank	2022
ORFE Seminar, Princeton (online) Big Data is Low Rank	2022
MS&E Seminar, Stanford (online) Big Data is Low Rank	2022
Ocurate / PredictWise Seminar, online Imputing Missing Data with the Gaussian Copula	2021
Intel Site Visit, Cornell University Pareto optimization to pick the perfect precision	2021
Data Science Seminar, Johns Hopkins (online) Detecting equivalence between iterative algorithms for optimization	2021
IEOR-DRO Seminar, Columbia (online) Detecting equivalence between iterative algorithms for optimization	2021
IOE Seminar, Michigan (online) Detecting equivalence between iterative algorithms for optimization	2021
Workshop on Automated Data Science, ECML (online), Structured Models for Automated Machine Learning	2021
AI seminar, Microsoft Research (online) Structured Models for Automated Machine Learning	2021
Industrial Engineering Seminar, Sharif University of Technology (online) Big Data is Low Rank	2021
Workshop on Low Rank models and Applications, Fields Institute (online) Imputing Missing Data with the Gaussian Copula	2021
Complexity of Matrix Computation Seminar, (online) Panelist: What does it mean to compute a low rank approximation of a matrix?	2021
Optimization and Statistical Learning Seminar, Northwestern (online)	2021

Detecting equivalence between iterative algorithms for optimization	
E-NLA Numerical Linear Algebra Seminar, (online) Scalable Semidefinite Programming	2021
Mathematical Foundations and Algorithms for Tensor Computations IPAM (online) Low Rank Tucker Approximation of a Tensor from Streaming Data	, UCLA 2021
Statistics Seminar , University of California at Santa Barbara (online) Big Data is Low Rank	2021
AI seminar, Cornell University(online) Automating Machine Learning	2021
Keynote , East Coast Optimization Meeting (online) Scalable Semidefinite Programming	2021
Women in Data Science Workshop, WiDS Global Conference (online) Automating Machine Learning	2021
Computational Science and Engineering Seminar, Georgia Tech (online) Big Data is Low Rank	2021
Computational Mathematics and Applications Seminar, Oxford University (c 2021 Big Data is Low Rank	online)
Ezra Systems Seminar, Cornell (online) Imputing Missing Data with the Gaussian Copula	2020
OPTML++ Seminar, MIT (online) Big Data is Low Rank	2020
Scientific Computing Seminar, Emory (online) Imputing Missing Data with the Gaussian Copula	2020
QMnet Seminar, Melbourne (online) Missing Data Imputation with Low Rank Models	2020
The Art of Learning with Missing Values (ARTEMISS) Workshop, ICML (online) 2020	
Imputing Missing Data with the Gaussian Copula	
SIAM Mathematics of Data Science, (online) Imputing Missing Data with the Gaussian Copula	2020
Mathematics of Data Science Math Seminar, Tufts (online) Big Data is Low Rank	2020
Applied Math Seminar, Princeton Scalable Semidefinite Programming	2020
Science on Tap, Ithaca, NY Filling in Missing Data: Elections,, Healthcare.	2020
Low-rank models winter school, Villars-Sur-Ollon, Switzerland Low Rank Models for Missing Data and Optimization	2020
Statistics and Computation, Alan Turing Institute, London Big Data is Low Rank	2020
Reunion Conference on Foundations of Data Science, Simons Institute	2019

 ${\it Missing \ Value \ Imputation \ for \ Mixed \ Data \ Through \ Gaussian \ Copula}$

NeurIPS, Vancouver Factor Group-Sparse Regularization for Efficient Low-Rank Matrix Recovery	2019
INFORMS, Seattle Low Rank Tucker Approximation of a Tensor from Streaming Data	2019
Knowledge Discovery and Data Mining (KDD), Anchorage Oboe: Collaborative Filtering for AutoML Initialization	2019
JuliaCon, Baltimore Keynote: Big Data is Low Rank using LowRankModels	2019
Applied Math Seminar, UC Boulder Optimal-Storage Semidefinite Programming using Approximate Complementarity	2019
Learning for Dynamics and Control (L4DC), MIT Oboe: Collaborative Filtering for AutoML Initialization (poster)	2019
Machine Learning for Health (ML4H), Vector Institute, Toronto Representation Learning, Patient Similarity, and Subtyping	2019
Low Rank Optimization Workshop, Leipzig MPI for Mathematics in the Sciences Low Rank Tucker Approximation of a Tensor from Streaming Data	s 2019
Optimization and Statistical Learning, Les Houches Optimal-Storage Semidefinite Programming using Approximate Complementarity	2019
Women and Mathematics (WAM) Ambassador Program, Cornell University Filling in Missing Data: Elections,, Healthcare.	2019
CME 300, Stanford Big Data is Low Rank	2019
Women in Data Science, Stanford Plenary: Big Data is Low Rank 100,000 conference attendees worldwide! Johns Hopkins AMS seminar, Baltimore	2019 2019
Big Data is Low Rank	2013
CAM Colloquium, Cornell University Low Memory Convex Optimization	2019
NeurIPS workshop on AI in financial services, Montreal Moderated Industry Panel	2018
NeurIPS workshop on AI in financial services, Montreal Fairness under Unawareness	2018
NeurIPS spotlight talk, Montreal Limited Memory Kelley's Method Converges for Composite Convex and Submodula timization	2018 or Op-
Rutgers Optimization Seminar, New Brunswick Low Memory Convex Optimization	2018
Princeton Optimization Seminar, Princeton Low Memory Convex Optimization	2018
UC Davis Mathematics of Data and Decisions Seminar, Davis Big Data is Low Rank	2018
Georgia Tech OR Colloquium, Atlanta Big Data is Low Rank	2018

Stanford Linear Algebra and Optimization Seminar, Stanford Low Memory Convex Optimization	2018
ISMP, Bordeaux	2018
Sketchy Decisions: Convex Optimization with Optimal Storage	
Ecole Polytechnique: Statistics Special Seminar, Paris Big Data is Low Rank	2018
DARPA D3M Workshop , Arlington Composable Robust Structured Data Inference: AutoML, Causal Inference, Big Low Rank	2018 Data is
AI in advancement, Cornell Panel Discussion	2018
Penn State OR Colloquium, State College, PA Big Data is Low Rank	2018
Cornell Engineering College Council, New York, The New Educational Paradigm: Data Science	2017
INFORMS, Houston Optimal Design of Rooftop Photovoltaic Arrays	2017
SIMONS Institute, Berkeley Sketchy Decisions: Convex Optimization with Optimal Storage	2017
MIT ORC Seminar, Cambridge, MA Sketchy Decisions: Convex Optimization with Optimal Storage	2017
Capital One Tech Talk, New York Low Rank Models for Automatic Machine Learning and Interpretability	2017
Schonfeld Quantitative Conference, New York Convex Optimization Modeling	2017
STRATA, New York Generalized Low Rank Models	2017
Two Sigma Tech Talk, New York Generalized Low Rank Models	2017
CATALYST Academy Field Session: Operations Research, Cornell Outreach session to introduce URM high school students to the discipline of OR	2017
CURIE Academy Field Session: Operations Research, Cornell Outreach session to introduce female high school students to the discipline of OR	2017
JuliaCon, Berkeley Julia: the Type of Language for Mathematical Programming	2017
LCCC workshop on Distributed Optimization (Invited), Lund Sketchy Decisions: Convex Optimization with Optimal Storage	2017
UW Optimization Seminar, Seattle Sketchy Decisions: Convex Optimization with Optimal Storage	2017
SIOPT, Vancouver Sketchy Decisions: Convex Optimization with Optimal Storage	2017
DARPA D3M Kickoff, Arlington Composable Robust Structured Data Inference	2017
Optimization Under Uncertainty Workshop, Duke	2017

Sketchy Decisions: Convex Optimization with Optimal Storage	
Yale Alumni in Science and Engineering Talk, New York Filling in Missing Data: Elections,, Healthcare.	2017
NYU Numerical Analysis Seminar, New York Sketchy Decisions: Convex Optimization with Optimal Storage	2017
Goldman Sachs Tech Talk, New York	2017
CS Brown-Bag Colloquium, Cornell	2017
\mathbf{MIIS} (Tutorial and Invited Talk), Chinese University of Hong Kong, Shenzhen	2016
NIPS, Barcelona	2016
INFORMS, Nashville	2016
SCAN Seminar, Cornell	2016
CAM Colloquium, Cornell	2016
ICCOPT, Tokyo	2016
SIAM Annual Meeting, Boston	2016
JPL Seminar, Pasadena	2016
DARPA ISAT Workshop on the Future of Storage, New York	2016
Kaiser Permanente, Oakland	2016
TDA 2016 , Leuven	2016
CMI Seminar (I), California Institute of Technology	2015
CMI Seminar (II), California Institute of Technology	2015
DARPA SIMPLEX program meeting, Stanford University	2015
H2O World, Santa Clara	2015
Uber Tech Talk, San Francisco	2015
INFORMS, Philadelphia	2015
Applied Math Seminar, UCLA	2015
Sandia National Lab Seminar, Livermore	2015
ISMP, Pittsburgh	2015
Optimization in Julia, JuliaCon, Cambridge	2015
Google Tech Talk, Mountain View	2015
Biomedical Informatics Seminar, Stanford University	2015
Palantir Tech Talk, Palo Alto	2015
Twitter Tech Talk, San Francisco	2015
ICME PhD Oral Examination, Stanford University	2015
H2O Tech Talk, Santa Clara	2015
Civis Analytics Tech Talk, Chicago	2015
TTIC Seminar, Toyota Technical Institute of Chicago	2015
IBM T. J. Watson Research Seminar, Yorktown Heights	2015
Hutchin Hill Capital Seminar, New York	2015

ORIE Seminar, Cornell University	2015
IEOR Seminar, UC Berkeley	2015
CMS Seminar, California Institute of Technology	2015
Heinz College Seminar, Carnegie Mellon University	2015
Mobilize Seminar, Stanford University	2014
Distributed Machine Learning Workshop, NIPS, Montreal	2014
HPTCDL Workshop, SC14, New Orleans	2014
INFORMS, San Francisco	2014
ICME Seminar, Stanford University	2014
Bay Area Julia Users Meetup, San Francisco	2014
BlackRock SAE Tech Talk, Stanford University	2014
Modern Massive Data Sets (MMDS), UC Berkeley	2014
JuliaCon, Chicago	2014
Verizon Labs Tech Talk, Palo Alto	2014
IPAM Workshop on Mathematics of Politics, UCLA	2013
Workshop on Large Matrices, NIPS, Lake Tahoe	2013
IPAM Workshop on Optimization, UCLA	2013
ICME Seminar, Stanford University	2013
Marin Software Tech Talk, San Francisco	2013
Political Psychology Research Seminar, Stanford University	2013
ICME Student Seminar, Stanford University	2010
Erdös number: 3	

Numbers

Bacon number: 3

Erdös-Bacon number: 6

Hobbies

Harp, backpacking, running, foraging, ergonomics, carbon sequestration.