Shuvomoy Das Gupta

CONTACT 6100 Main St MS-134, Houston, TX 77005, USA

https://shuvomoy.github.io/

sd158@rice.edu

CITIZENSHIP Canada

RESEARCH **INTERESTS** Optimization, Game Theory, Transportation

CURRENT Rice University, Houston, TX, USA

2025-Present

Position Assistant Professor, Computational Applied Mathematics & Operations Research

ACADEMIC Columbia University, New York, NY, USA 2024-2025

EXPERIENCE Postdoctoral Research Scientist, Industrial Engineering & Operations Research

HOSTS: Garud Iyengar & Christian Kroer Worked on designing optimal algorithms for large-scale game solving.

INDUSTRY

Thales Canada Inc., Toronto, Canada

2016-2018

2019 - 2024

EXPERIENCE Researcher, Research & Technology Department

Worked on real-time embedded optimization and sensor fusion algorithms in

autonomous transportation systems.

EDUCATION

Massachusetts Institute of Technology, Cambridge, USA

Ph.D. in Operations Research

THESIS: Advances in Computer-Assisted Design and Analysis of First-Order

Optimization Methods and Related Problems

PDF: https://dspace.mit.edu/handle/1721.1/155495 ADVISORS: Robert M. Freund & Bart P.G. Van Parys

University of Toronto, Toronto, Canada

2016

Master of Applied Science in Electrical and Computer Engineering THESIS: Optimization Models for Energy-Efficient Railway Timetables

PDF: https://utoronto.scholaris.ca/items/b89b9f6b-f9db-4757-8971-6d156

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ADVISOR: Lacra Pavel

AND HONORS

GRANTS, AWARDS AFOSR Grant: "Computer-Assisted Design of Provably Fastest Algorithms".

Co-PI. \$600,000. (my share: \$300,000)

2025-2028

Winner, INFORMS Computing Society Student Paper Award

2024

Honorable Mention & Finalist, INFORMS Nicholson Student Paper Competition 2024

Honorable Mention, MIT Operations Research Center Best Student Paper Award 2024 Published Journal Papers

Branch-and-Bound Performance Estimation Programming: A Unified Methodology for Constructing Optimal Optimization Methods

with Bart P.G. Van Parys and Ernest K. Ryu Published in *Mathematical Programming*, 2024 PDF: https://arxiv.org/pdf/2203.07305.pdf

Nonlinear Conjugate Gradient Methods: Worst-Case Convergence Rates via Computer-Assisted Analyses

with Robert M. Freund, Andy Sun, and Adrien Taylor

Published in *Mathematical Programming*, 2024 PDF: https://arxiv.org/pdf/2301.01530.pdf

Computer-Assisted Design of Accelerated Composite Optimization Methods: OptISTA

with Uijeong Jang and Ernest K. Ryu
Published in *Mathematical Programming*, 2025
PDF: https://arxiv.org/pdf/2305.15704.pdf

Exterior-Point Optimization for Sparse and Low-Rank Optimization

with Bartolomeo Stellato and Bart P.G. Van Parys

Published in the Journal of Optimization Theory and Applications, 2024

PDF: https://arxiv.org/pdf/2011.04552.pdf

On Seeking Efficient Pareto Optimal Points in Multi-Player Minimum Cost Flow Problems with Application to Transportation Systems

with Lacra Pavel

Published in the Journal of Global Optimization, 2019 PDF: https://arxiv.org/pdf/1805.11750.pdf

A Two-Step Linear Programming Model for Energy-Efficient Timetables in Metro Railway Networks

with Lacra Pavel and J. Kevin Tobin

Published in Transportation Research Part B: Methodological, 2016

PDF: https://arxiv.org/pdf/1506.08243.pdf

PUBLISHED CONFERENCE PAPERS

Spatial Branch-and-Bound for Computing Multiplayer Nash Equilibrium

with Jakub Cerny and Christian Kroer Accepted in the Proceedings of AAAI, 2026 PDF: https://arxiv.org/pdf/2508.10204

An Optimization Model to Utilize Regenerative Braking Energy in a Railway Network

with Lacra Pavel and J. Kevin Tobin

Published in the Proceedings of American Control Conference, 2015

PDF: https://tinyurl.com/ACCRegenOpt

Papers Under Review

On the O(1/T) Convergence of Alternating Gradient Descent-Ascent in Bilin-

ear Games

with Tianlong Nan, Garud Iyengar, and Christian Kroer

PDF: https://arxiv.org/pdf/2510.03855

TEACHING CMOR 467/567: Optimization for Energy Systems, Rice

Fall 2025

Instructor. I have designed and launched this new course for advanced undergraduate and graduate students.

| 6.7220: Nonlinear Optimization, MIT Spring 2023 Teaching Assistant. This is MIT's main doctoral course in optimization. RATING: 6.9/7.0 |
|---|
| 15.S60: Computing in Optimization and Statistics, MIT Winter 2022, 2023 <i>Instructor</i> . I taught the ORC's required three-hour module on advanced methods in computational optimization. RATING: 6.9/7 |
| 15.S08: Optimization of Energy Systems, MIT Spring 2022 Teaching Assistant. This is a graduate course in power systems modeling and optimization. RATING: 6.0/7.0 |
| On the $O(1/T)$ Convergence of Alternating Gradient Descent-Ascent in Bilinear |
| Games INFORMS Annual Meeting, Atlanta, GA 2025 |
| Computer-Assisted Design of Provably Fastest Algorithms Invited talk, New Jersey Institute of Technology, New York, NY 2025 |
| Nonlinear Conjugate Gradient Methods: Worst-case Convergence Rates via Computer-assisted Analyses |
| ICCOPT, Los Angeles, CA INFORMS Annual Meeting, Seattle, WA 2025 |
| BnB-PEP: A Unified Methodology for Constructing Optimal Optimization Methods INFORMS Annual Meeting, Phoenix, AZ 2023 SIAM Conference on Optimization (OP23), Seattle, Washington 2023 UTORG Seminar, University of Toronto, Toronto, Canada 2023 International Conference on Continuous Optimization, Bethlehem, PA 2022 MIT Data Science Lab Seminar 2022 |
| Design and Analysis of First-Order Methods via Nonconvex QCQP Frameworks One of just four invited "long talks" at the 1 st Workshop on Performance Es- |
| timation, UCLouvain, Belgium 2023 |
| Energy-Optimal Timetable Design for Sustainable Metro Railway Networks INFORMS Annual Meeting, Phoenix, AZ 33rd Annual POMS Conference, Orlando, FL 2023 2023 MIT Energy Initiative Annual Research Conference 2023 |
| Exterior-Point Optimization for Sparse and Low-Rank Optimization INFORMS Annual Meeting (virtual) 2020 |
| On Convergence of Heuristics Based on Douglas-Rachford Splitting and ADMM to |
| Minimize Convex Functions over Nonconvex Sets 56th Allerton Conference on Communication, Control, and Computing, Monticello, IL 2018 |

TALKS

Multi-Player Minimum Cost Flow Problems with Nonconvex Costs and Integer Flows
55th IEEE Conference on Decision and Control, Las Vegas, NV
2018

SERVICE

Organizer, Friends of Optimization Seminar Series

2024-

LINK: https://sites.google.com/view/friends-of-optimization

Reviewer for Mathematical Programming, Transportation Research Part B: Methodological, IEEE Transactions on Control of Network Systems, American Control Conference, IEEE Transactions on Intelligent Transportation Systems, IEEE Transactions on Automatic Control

Session Chair, INFORMS Annual Meeting

2022-2025

SOFTWARE

[1] BnB-PEP

Computes optimal first-order algorithms for different convex and nonconvex setups

LINK: https://github.com/Shuvomoy/BnB-PEP-code

[2] NCG-PEP

Computes worst-case convergence rates of nonlinear conjugate gradient methods

LINK: https://github.com/Shuvomoy/NCG-PEP-code

[3] NExOS

Implements the Nonconvex Exterior-point Optimization Solver (NExOS) algorithm for solving low-rank and sparse optimization problems

LINK: https://github.com/Shuvomoy/NExOS.jl

LANGUAGES

Fluent in

English, Bengali, Hindi, Urdu

Proficient in

Julia, C, C++, MATLAB, Mathematica

OTHER

I enjoy playing cricket, reading novels, cooking, and blogging at https://shuvomoy.github.io/blogs/.

MEDIA COVERAGE "Risky Giant Steps Can Solve Optimization Problems Faster" August, 2023 by Allison Parshall in Quanta Magazine

I was interviewed and quoted in the article along with my paper being cited as the main inspiration for the discovery of long step gradient descent by Ben Grimmer. Also publicized in the *Nautilus Quarterly Magazine* and in the Chinese magazine *Heart of the Machine*.

 $\begin{tabular}{ll} URL: \verb|https://www.quantamagazine.org/risky-giant-steps-can-solve-optimization-problems-faster-20230811/| \end{tabular}$