

Kartikey Sharma

Curriculum Vitae

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Research Interests

Optimization under uncertainty, Machine Learning, Transportation, Portfolio Optimization, Power Networks

Education

- 2014 - 2020 **PhD**, IEMS, Northwestern University, Evanston, Advisor: Omid Nohadani.
Title: Optimization under Variable Uncertainty
- 2014 - 2015 **MS**, IEMS, Northwestern University, Evanston, GPA – 3.9.
- 2009 - 2014 **MBA**, Indian Institute of Technology, Roorkee, GPA: 9.1/10.
- 2009 - 2014 **B.Tech**, Indian Institute of Technology, Roorkee, GPA – 9.1/10.

Experience

- 2020 - **Postdoctoral Researcher**, ZUSE INSTITUTE BERLIN, Advisor: Sebastian Pokutta.
Worked on topics in Robust Optimization and the both the theoretical and practical aspects of Machine Learning
- 2015 - 2020 **Research Assistant**, NORTHWESTERN UNIVERSITY, IL.
Developed robust optimization models for variable uncertainties:
- *Decision Dependent Uncertainty*: Uncertainty sets can depend on decisions made within the problem. I evaluated the complexity of such problems and provided a family of models which improve the computational performance. These models are applicable to transportation, power distribution etc.
 - *Connected Uncertainty*: The Uncertainty model in a period can depend on uncertainty realizations from previous periods. I provided reformulations for general robust and distributionally robust problems and evaluated their performance for knapsack and portfolio management problems.
 - *Connected Classifier*: I extended the Minimax Probability Machine model to streaming data such that the classifier can adapt to new observations. This has direct applications in credit fraud detection, wind speed detection etc.
- 2018 **Summer Reserach Scientist Intern**, AMAZON, SEATTLE, WA.
Developed optimal shipment flow models in the Supply Chain and Optimization Department. Developed a novel optimization model along with a parameter estimation procedure. Delivered evaluations of the final model through simulations on historical data.
- 2013 **Summer Intern**, DEUTSCHE BANK, MUMBAI.
At the Custodial Services Department, worked on processes involved in foreign investment into India. Prepared a Key Operating Procedures manual for the bank's Account Documentation Team.

Awards

George Nemhauser Best Paper Award, 2018, by the IEMS department of Northwestern University
Graduate fellowship by Northwestern's Graduate School, 2019

Publications

- [1] Nohadani, O., Sharma, K. *Optimization under Decision Dependent Uncertainty*. **SIAM Journal on Optimization**, 28(2), 1773-1795, 2018
- [2] Nohadani, O., Sharma, K. *Optimization under Connected Uncertainty*. **INFORMS Journal on Optimization**, 2022

- [3] Kossen, T., Hirzel, M. A., Madai, V. I., Boenisch, F., Hennemuth, A., Hildebrand, K., Pokutta, S., Sharma, K., Hilbert, A., Sobesky, J., Galinovic, I., Khalil, A. A., Fiebach, J. B., and Frey, D. (2021). *Towards sharing brain images: Differentially private TOF-MRA images with segmentation labels using generative adversarial networks*. **Frontiers in Artificial Intelligence**, 5, 2022

Working Papers

- [1] Nohadani, O., Sharma, K. *Fast Robust Classifiers for Streaming Data*. Under Review
- [2] Aigner, K., Bärman, A., Braun, K, Liers, F., Pokutta, S., Schneider, O., Sharma, K., Tschuppik, S. *Distributionally Robust Optimization over Time*. Under Review

Presentations

INFORMS Annual Meeting 2021, Anaheim
INFORMS Annual Meeting 2019, Seattle
INFORMS Annual Meeting 2018, Phoenix
ISMP 2018, Bordeaux
INFORMS Annual Meeting 2017, Houston
IFORS 2017, Quebec City
Poster, NEMFEST Workshop 2017, Atlanta
INFORMS Annual Meeting 2016, Nashville

Teaching Experience

Spring 2019 Teaching Assistant for Foundations of Optimization
Winter 2018 Teaching Assistant for Foundations of Optimization
Fall 2015, 2016 Teaching Assistant for Mathematical Programming

Computer skills

Languages Python, Julia, Java, C++
Software MATLAB, R, Gurobi, LaTeX

Professional Groups

2016-2017 President, Northwestern University INFORMS Chapter
2015-2016 Secretary, Northwestern University INFORMS Chapter

Languages

English, Hindi

Relevant Courses

Mathematical Statistics, Mathematical Optimization I&II (Linear and Nonlinear Optimization), Robust Optimization, Stochastic Optimization, Large Scale Optimization, Dynamic Programming, Combinatorial Optimization