

# Harshit Kothari

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## Summary

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Fifth year Ph.D. student in operations research with interests in large-scale optimization and mathematical modeling.

## Education

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### University of Wisconsin-Madison

Ph.D. in Industrial & Systems Engineering - Operations Research

Relevant Courses - Integer Optimization, Nonlinear Optimization I and II, Stochastic Optimization

Madison, USA

May 2026 (expected)

### University of Wisconsin-Madison

Master of Science in Computer Sciences | GPA - 3.73/4

Relevant Courses - Linear Optimization, Stochastic Modeling, Machine Learning

Madison, USA

Dec 2023

### Indian Institute of Technology Bombay

Bachelor of Technology in Chemical Engineering | GPA - 8.69/10

Relevant Courses - Optimization Modeling, Network Analysis, AI in Process Engineering

Bombay, India

Jul 2021

## Research Experience

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### Research Intern, Microsoft Research

Collaborators: Dr. Luke Marshall, Dr. Konstantina Mellou

Summer 2024, Summer 2025

#### Accelerating stochastic generalized assignment problems using column generation:

- Developed a stochastic programming model to optimize job allocation across machines while considering capacity constraints and uncertain resource requirements
- Implemented and analyzed multiple column generation formulations to identify one with the fastest solve time
- Developed methods for constraint aggregation and incorporated additional constraints using a row-and-column generation framework which can be generalized to all stochastic programs

### Graduate Research Assistant, UW-Madison

Advisor: Dr. Jim Luedtke

Aug 2021 - Present

#### Accelerating Benders decomposition for solving a sequence of stochastic programs:

- Developed techniques to accelerate solving a sequence of Sample Average Approximation problems to obtain a confidence interval on the optimal value of the stochastic program using Benders decomposition
- Leveraged similarities in the problem structure and devised methods to reuse information from initial replications to later ones for accelerating both subproblem and master problems using initialization techniques
- Provided empirical evidence of the improved efficiency of the methods through extensive computational experiments on large scale stochastic facility location and network design scale instances using Gurobi in Python

#### Training optimal multi-class Support Vector Machines (SVM) using integer programming:

- Developed an optimization model to extend SVMs to construct multi-class classifiers using hyperplane arrangement
- Introduced symmetry-breaking inequalities to strengthen the model and improve computational efficiency
- Designed dimensionality reduction techniques to approximate the model for larger datasets, and validated the approach through comprehensive computational experiments

### Undergraduate Research Assistant, IIT Bombay

Collaborators: Dr. Avinash Bhardwaj, Prachi Shah

Jan 2019 - Dec 2020

#### Optimizing Bag Creation Operation for a large supply chain network for 'Delhi-very', a logistics company:

- Developed a multi-commodity network flow model to optimize the grouping of shipments at processing centers
- Implemented the formulation on AMPL as proof of concept and then the full scale model in Python using CPLEX
- Proved total unimodularity of a sub structure within the constraint matrix leading to an integral polyhedron
- Solved the resulting lagrangian relaxation using subgradient method to get a feasible solution

## Publications

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- H. Kothari, J. Luedtke, "*Accelerating Benders decomposition for solving a sequence of sample average approximation problems*", (Under review)
- V. Blanco, H. Kothari, J. Luedtke, "*Training optimal multiclass Support Vector machines using integer programming*", (In Progress)

## Presentations

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### **Training optimal multiclass Support Vector Machines using integer programming**

INFORMS Annual Meeting Oct 2024

### **Accelerating Benders decomposition for solving a sequence of stochastic programs (SP)**

International Symposium on Mathematical Programming Jul 2024

INFORMS Annual Meeting Oct 2023

SIAM Conference on Optimization Jun 2023

### **Optimizing Bag Creation Operation**

Operations Research Society of India Annual Convention Dec 2019

## Technical Skills

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**Languages:** Python, Julia, AMPL

**Tools/Packages/Frameworks:** Gurobi, SCIP, CPLEX, Vim,  $\LaTeX$ , scikit-learn, git

## Course Projects

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### **Predicting branching decisions for Stochastic Programs**

- Studied techniques to predict the branching decisions for SAA problems by training on strong branching scores

### **Windfarm Layout Optimization**

- Optimized placement of wind turbines to maximize the energy production subject to proximity constraints
- Implemented genetic algorithm to search the feasible region as the objective function was not known explicitly

### **Fatigue Crack Growth Calculation using Machine learning**

- Validated results of the paper 'A Comparison Study of ML Algorithms for Fatigue Crack Growth Calculation' by Wang et al. by implementing a linear regression model, SVM and one hidden layer neural network to test for the best model

## Honors and Awards

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Graduate student travel award, UW-Madison 2024

Chancellor's Opportunity Award, UW-Madison 2022

Institute Undergraduate Research Award, IIT Bombay 2020

## Leadership and Mentorship Experience

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President, INFORMS Student Chapter (UW-Madison) 2023

Vice President, INFORMS Student Chapter (UW-Madison) 2022

Department Academic Mentor, Student Mentorship Program (IIT Bombay) 2020

Convener, Consult Club (IIT Bombay) 2019

## Interests

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Biking, Sailing, Skiing, Basketball