Ayoub Foussoul

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EDUCATION

2025 -University of Chicago Booth School of Business Principal Researcher Chicago, IL 2020 - 2025Columbia University Ph.D candidate in Operations Research New York, NY • Advisor: Vineet Goyal • Thesis: Robust and Tractable Policies for Resource Allocation Under Uncertainty. Ecole Polytechnique 2017 - 2020Master of Science in Applied Mathematics Paris, France Bachelor of Science in Mathematics and Computer Science Lycée Moulay Youssef 2015 - 2017Classes préparatoires, Mathematics, Physics, Computer Science Rabat, Morocco

Research Interests

Methodology: Deep Learning, Deep Reinforcement Learning, Sequential Decision Making under Uncertainty. Applications: Supply Chain and Inventory Management, Matching Markets.

PAPERS

[1] Distributionally Robust Newsvendor on a Metric (link)

Ayoub Foussoul & Vineet Goyal.

Major Revision in Operations Research

Extended abstract appeared in proceedings of EC 2025

[2] LP-based Approximations for Disjoint Bilinear and Two-Stage Adjustable Robust Optimization (link)

Omar El Housni, Ayoub Foussoul & Vineet Goyal.

Mathematical Programming

Preliminary version appeared in proceedings of IPCO 2022

[3] Two-Stage Stochastic Stable Matching (link)

Ayoub Foussoul, Yuri Faenza & Chengyue He.

In proceedings of IPCO 2024

[4] Minimum Cut Representability of Stable Matching Problems (link)

Ayoub Foussoul, Yuri Faenza & Chengyue He.

 ${\it Major~Revision~in~{\it Operations~Research}}$

- $\star \ Honorable \ Mention \ INFORMS \ Optimization \ Society, \ 2025 \ Student \ Paper \ Prize$
- [5] Fully-Dynamic Load Balancing (link)

Ayoub Foussoul, Vineet Goyal & Amit Kumar.

Minor Revision in Mathematical Programming

Preliminary version appeared in proceedings of IPCO 2024

[6] Last Switch Dependent Bandits with Monotone Payoff Functions (link)

Ayoub Foussoul, Vineet Goyal, Orestis Papadigenopoulos & Assaf Zeevi.

In proceedings of ICML 2023

[7] MNL-Bandit in Non-Stationary Environments (link)

Ayoub Foussoul, Vineet Goyal & Varun Gupta.

Technical Reports

- [1] Conditioning of Piecewise Linear Approximations with an Application to the Monitoring of the COVID-19 Epidemic Marianne Akian, Jérôme Bolt, Ayoub Foussoul, Stephane Gaubert & Laurent Massoulié.
 - * École Polytechnique Research Prize in Applied Mathematics

[2] Identification of the Optimal Tropical Hypersurfaces Explaining Consumers' Responses to Prices Xavier Allamigeon, Ayoub Foussoul & Stephane Gaubert.

* École Polytechnique Research Prize in Applied Mathematics

TEACHING EXPERIENCE

Optimization I, IEOR E6613

Fall 2021, 2022

Core PhD course on linear and convex optimization

Teaching Assistant & Guest Lecturer

Optimization II, IEOR E6614

Spring 2023, 2024, 2025

 $Core\ PhD\ course\ on\ combinatorial\ optimization$

Teaching Assistant

Convex Optimization, IEOR E6616

Spring 2022

PhD course on convex optimization

Teaching Assistant

Optimization Methods, IEOR E4004

Fall 2023

Core Master's course on optimization Teaching Assistant & Guest Lecturer

Applications for Financial Engineering, IEOR E4500

Spring 2021

Master's course on quantitative methods in financial engineering

Teaching Assistant

Academic Tutor, Le Valdocco

2017-2018

Provided academic support and mentoring to underprivileged students at a non-profit educational organization

Industry Experience

INRIA Mar 2020 - Sep 2020

Research Intern

Paris, France

• Studied the VC-dimension of polynomials in tropical algebra.

Padoa

Jun 2019 - Sep 2019

Data Analyst Intern

Paris, France

- Designed and implemented data handling tools to streamline data processing and analysis.
- Developed APIs and web services to enhance system functionality and interoperability.

SERVICE AND OUTREACH

Elected Student Representative, École Polytechnique (Class of 2020)

Co-organizer of IEOR PhD Tutorial Series

Reviewer: Management Science, Mathematical Programming, Optimization Letters, NeurIPS MLxOR Workshop, INFORMS Journal on Computing, IPCO, SODA, STOC.

AWARDS

Honorable Mention in the INFORMS Optimization Society Student Paper Prize	2025
Postgraduate Excellence Scholarship (OCP Foundation)	2020
École Polytechnique Research Prize in Applied Mathematics	2020
French Government Major-Excellence Scholarship	2017

Distributionally Robust Newsvendor on a Metric

- INFORMS Annual Meeting, October 2025, Atlanta GA
- Revenue Management and Pricing Conference (RMP), July 2025, New York NY
- ACM Conference on Economics and Computation (EC), July 2025, Stanford CA
- Manufacturing & Services Operation Management Conference (MSOM), June 2025, London
- Columbia University Data Science Day, April 2025, New York NY (poster session)
- IEOR Colloquium, November 2024, New York NY
- INFORMS Annual Meeting, October 2024, Seattle WA
- Cornell ORIE Young Researchers Workshop, October 2024, Ithaca NY
- Northwestern Kellogg Operations Management Rookiepalooza, October 2024, Evanston IL

Two-Stage Stochastic Stable Matching

- Integer Programming and Combinatorial Optimization Conference (IPCO), July 2024, Wrocław
- Columbia University Data Science Day, April 2024, New York NY (poster session)

Fully-Dynamic Load Balancing

- Integer Programming and Combinatorial Optimization Conference (IPCO), July 2024, Wrocław
- Columbia IEOR Student Seminar, February 2024, New York NY

Last Switch Dependent Bandits with Monotone Payoff Functions

• International Conference on Machine Learning (ICML), July 2023, Honolulu HI (poster session)

MNL-Bandit in Non-Stationary Environments

- DSI Financial and Business Analytics Poster Session, November 2023, New York NY (poster session)
- INFORMS Annual Meeting, October 2023, Phoenix AZ
- Revenue Management and Pricing Conference (RMP), July 2023, London

LP-based Approximations for Disjoint Bilinear and Two-Stage Adjustable Robust Optimization

- International Symposium on Mathematical Programming (ISMP), July 2024, Montréal
- International Research and Innovation Seminar (IRIS), December 2023, Ben Guerir
- INFORMS Annual Meeting, October 2022, Indianapolis IN
- International Conference on Continuous Optimization (ICCOPT), July 2022, Bethlehem PA
- Integer Programming and Combinatorial Optimization Conference (IPCO), June 2022, Eindhoven
- INFORMS Optimization Society Conference (IOS), March 2022, Greenville SC