# Ahmad Mousavi

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https://scholar.google.com/citations?user=IStw0S4AAAAJ&hl=en

# Education

• University of Florida	Gainesville, FL
Postdoctoral Associate at Informatics Institute	2021-Present
• University of Minnesota	Iinneapolis, MN
Industrial Postdoctoral Fellow at Institute for Mathematics and its Application	<i>2019-2021</i>
• University of Maryland, Baltimore County	Baltimore, MD
Ph.D. in Applied Mathematics (GPA: 4.00/4.00)	2013-2019
<ul> <li>Advisor: Prof. Jinglai Shen</li> <li>Thesis topic: Topics in Sparse Recovery via Constrained Optimization: Solution Uniqueness, and Constrained Exact Recovery</li> </ul>	Least Sparsity,
• University of Maryland, Baltimore County	Baltimore, MD
M.Sc. in Applied Mathematics (GPA: $4.00/4.00$ )	2013-2015
Sharif University of Technology	Tehran, Iran
M.Sc. in Applied Mathematics (GPA: 18.18/20)	2008-2011
• University of Guilan	Rasht, Iran
B.Sc. in Applied Mathematics (GPA: 16.93/20)	2004-2008

# **Research Interests**

- General: Sparse Optimization, Large Scale Optimization, Machine Learning, Mathematical Modeling, and Numerical Linear Algebra.
- Specific (not restricted to):  $\ell_1$ -Minimization, Greedy Algorithms, Semidefinite Programming, Inexact Newton's Methods, Matrix Decomposition, and so on.

# Publications

- AHMAD MOUSAVI AND JINGLAI SHEN. A Penalty Decomposition Algorithm with Greedy Improvement for Mean-reverting Portfolios with Sparsity and Volatility Constraints. International Transactions in Operational Research, 2022 Feb 7, https://onlinelibrary.wiley.com/doi/abs/10.1111/itor.13123.
- JINGLAI SHEN AND AHMAD MOUSAVI. Least Sparsity of *p*-norm based Optimization Problems with p > 1, SIAM Journal on Optimization, Volume 28(3), pp. 2721-2751, 2018, https://epubs.siam.org/doi/10.1137/17M1140066.

- AHMAD MOUSAVI AND JINGLAI SHEN. Solution Uniqueness of Convex Piecewise Affine Functions Based Optimization with Applications to Constrained l<sub>1</sub> Minimization, ESAIM: Control, Optimisation, and Calculus of Variations, Volume 25, p. 56, 2019, https://www.esaim-cocv.org/articles/cocv/abs/2019/01/cocv180023/cocv180023.html.
- AHMAD MOUSAVI, MOHAMMAD MEHDI REZAEE TAGHIABADI, AND RAMIN AYANZADEH. A Survey on Compressive Sensing: Classical Results and Recent Advancements, Journal of Mathematical Modeling, Vol. 8, No. 3, 2020, pp. 309–344. https://jmm.guilan.ac.ir/article\_4155.html.
- SEYEDAHMAD MOUSAVI, ZHEMING GAO, LANSHAN HAN, AND ALVIN LIM. Quadratic Surface Support Vector Machine with L1 Norm Regularization, arXiv, 2019, Revised version submitted to Journal of Industrial and Management Optimization, https://arxiv.org/abs/1908.08616.
- JINGLAI SHEN AND SEYEDAHMAD MOUSAVI. Exact Support and Vector Recovery of Constrained Sparse Vectors via Constrained Matching Pursuit, arXiv, 2019, https://arxiv.org/ abs/1903.07236.
- RAMIN AYANZADEH, SEYEDAHMAD MOUSAVI, MILTON HALEM AND TIM FININ. Quantum Annealing Based Binary Compressive Sensing with Matrix Uncertainty, arXiv, 2019, https://arxiv.org/abs/1901.00088.
- SAI POPURI, NAGARAJ NEERCHAL, AMITA MEHTA AND AHMAD MOUSAVI. Density Estimation using Entropy Maximization for Semi-continuous Data, arXiv, 2020, https://arxiv.org/abs/2011.08475.
- HASSAN REZAPOUR, RAMIN NASIRI, AND SEYEDAHMAD MOUSAVI. The Hyper-Zagreb Index of Trees and Unicyclic Graphs, Iranian Journal of Mathematical Sciences and Informatics, Accepted to be Published, (arXiv, 2018, https://arxiv.org/abs/1808.10441).
- HASSAN REZAPOUR, SEYEDAHMAD MOUSAVI. Probability and Statistics (A Comprehensive Book for M.S. Nationwide Examination in Economics and Management Fields, Sobhan-e Mehr Publication, 2013, In Farsi).

#### Honors and Awards

- Industrial Postdoctoral Fellowship, Institute for Mathematics and its Applications (IMA), University of Minnesota.
- Outstanding Graduate Research Award in Mathematics, College of Natural and Mathematical Sciences, UMBC, 2019.
- Lodging Support to Attend Foundation of Data Science Summer School, Georgia Institute of Technology, 2019.
- Full Graduate Assistantship from Department of Mathematics and Statistics, University of Maryland, Baltimore County, 2013-2019.
- ICERM Travel and Lodging Support to Attend Optimization Methods in Computer Vision and Image Processing Workshop, Providence, Rhode Island, USA, 2019.
- ICERM Lodging Support to Attend Computational Imaging Workshop, Providence, Rhode Island, USA, 2019.

- SIAM Student Travel Award to Attend SIAM Annual Meeting, Portland, Oregon, USA, 2018.
- UMBC Graduate School Professional Development Grant to Attend SIAM Annual Meeting, 2018, Portland, Oregon, USA.
- UMBC Graduate School Professional Development Grant to Attend Optimization Methods in Computer Vision and Image Processing Workshop, Providence, Rhode Island, USA, 2019.
- Ranked 13th in Nationwide Entrance Examination for Ph.D. Program in Mathematics, Iran, April 2011.
- Ranked 16th among 10763 Participants in the Nationwide Entrance Examination for M.S. Program in Mathematics, Iran, February 2008.
- Ranked 4th among Fellow M.S. Students in Applied Mathematics, Department of Mathematical Sciences, Sharif University of Technology.
- Ranked 1st among Fellow B.S. Students, Faculty of Mathematical Sciences, The University of Guilan.
- Accepted with Full Reimbursement for Autumn School Algorithmic Optimization, Trier University, 2016 (However, I could not attend).

#### Work Experience

• Research and Development Intern, Precima, R&D division, Chicago, IL, Summer 2019.

#### **Conference and Workshops Presentation and Attendance**

- (Presentation) Some Topics in Sparse Optimization, http://www.norbertwiener.umd.edu/ seminars/, The Norbert Wiener Center, University of Maryland, College Park, MD, 2018.
- (Presentation) Solution Uniqueness of Convex Piecewise Affine Functions Based Optimization with Applications to Constrained  $\ell_1$  Minimization, http://meetings.siam.org/sess/dsp\_programsess.cfm?SESSIONCODE=65264, SIAM Annual Meeting, Portland, OR, 2018.
- (Poster Presentation) Solution Uniqueness of Convex Piecewise Affine Functions Based Optimization with Applications to Constrained l<sub>1</sub> Minimization. Princeton Day of Optimization, 2018, ICERM Computational Imaging Workshop, 2019, and ICERM Optimization Methods in Computer Vision and Image Processing Workshop, 2019.
- (Presentation) A Mathematical Introduction to Compressive Sensing, University of Maryland, Baltimore County, Optimization Seminar, Baltimore, MD, 2016.
- (Attendance) Workshop on Intersections between Control, Learning, and Optimization, UCLA, Los Angles, CA., 2019.
- (Attendance) SIAM Annual Meeting, Pittsburgh, PA, 2017.
- (Attendance) American Mathematical Society Spring Eastern Sectional Meeting, Baltimore, MD, 2014.
- Attendance: 3rd and 4th International Conference of Iranian Operations Research Society, Tehran and Rasht, Iran, May 2010 and 2011.
- (Attendance) 3rd and 4th Workshop on Optimization and its Applications, Tehran, Iran, 2011 and 2012.

• (Attendance) 40th Annual Iranian Mathematics Conference, Tehran, Iran, 2009.

#### **Teaching Experience**

- Instructor at University of Maryland, Baltimore County.
  - MATH 225: Introduction to Differential Equations, Summer and Winter 2018, and Winter 2019.
- Instructor at Islamic Azad University.
  - Numerical Computations: Spring 2016.
- Teaching Assistant at University of Maryland, Baltimore County.
  - MATH 152: Calculus and Analytic Geometry II, Fall 2014, Spring 2015, Fall 2015, Fall 2016, Spring 2017, Summer 2017.
  - MATH 151: Calculus and Analytic Geometry I, Summer 2015, Fall 2017, Fall 2018.
  - MATH 155: Applied Calculus, Spring 2014.
- Teaching Assistant at Sharif University of Technology.
  - Introduction to Differential Equations, Spring 2008, Fall 2009.

#### Other Scientific Activities

• Reviewed for many scientific journals such as Signal Processing, Journal of Optimization Theory and Applications, Optimization Methods and Software, Digital Signal Processing, Physica A: Statistical Mechanics and its Applications, Mathematical Problems in Engineering, and so on.

#### Service

- Vice President of Mathematics and Statistics Graduate Student Association (MSGSA) at University of Maryland, Baltimore County, 2015.
- Orientation Advisor at UMBC in Summer 2017.

# Miscellaneous

- Computer Skills: MATLAB, Python, LATEX, Microsoft Office.
- **Memberships**: Society for Industrial and Applied Mathematics (SIAM), Iranian Operations Research Society.

# References

- Hui Zou: Professor at University of Minnesota, School of Statistics, zouxx019@umn.edu
- Shuzhong Zhang: Professor at University of Minnesota, Industrial and Systems Engineering, zhangs@umn.edu
- Jinglai Shen: Professor at University of Maryland, Baltimore County, Department of Mathematics and Statistics, shenj@umbc.edu

- Florian Potra: Professor at University of Maryland, Baltimore County, Department of Mathematics and Statistics, potra@umbc.edu
- Muddappa Seetharama Gowda: Professor at University of Maryland, Baltimore County, Department of Mathematics and Statistics, gowda@umbc.edu
- Muruhan Rathinam: Professor at University of Maryland, Baltimore County, Department of Mathematics and Statistics, muruhan@umbc.edu
- Maziar Salahi: Professor at The University of Guilan, Faculty of Mathematical Sciences, salahim@guilan.ac.ir