

VADIM SOKOLOV

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December 2017

APPOINTMENTS

George Mason University

Assistant Professor, Department of Systems Engineering and Operations Research
(Aug 2016 – present)

Argonne National Laboratory

Principal Computational Scientist, Transportation Research and Analysis Computing Center, Energy Systems Division
(Sep 2013 – Aug 2016)

University of Chicago

Lecturer, Master of Science in Analytics Program
(June 2015 – present)

University of Chicago

Fellow, Computation Institute
(Dec 2014 – Aug 2016)

Argonne National Laboratory

Computational Scientist, Transportation Research and Analysis Computing Center, Energy Systems Division
(Nov 2008 – 2013)

EDUCATION

Northern Illinois University

Ph.D. in Computational Mathematics
(Jan 2004 - Oct 2008; advisor: Biswa N. Datta)

Rostov State University, Russia (now Southern Federal University)

Diploma in Applied Mathematics
(Sep 1999 - Jun 2004; High Honors)

University of Chicago

Graduate Studies in Statistics
(Sep 2013 - 2014)

MIT

Professional Education in Modeling and Simulation of Transportation Networks
(June 2010; lead instructor: Moshe Ben-Akiva)

JOURNAL ARTICLES

1. N. Polson, V. Sokolov, "Deep Learning: A Bayesian Perspective," (2017), Bayesian Analysis (in print), available at <https://arxiv.org/abs/1706.00473>
2. M. Dixon, N. Polson, V. Sokolov, "Deep Learning for Spatio-Temporal Modeling: Dynamic Traffic Flows and High Frequency Trading," (2017), submitted to Applied Stochastic Models In Business and Industry, available at <https://arxiv.org/abs/1705.09851>
3. N. Polson and V. Sokolov, "Deep learning for short-term traffic flow prediction," *Transportation Research Part C* (2017), available at <https://arxiv.org/abs/1604.04527>
4. E. Jacquier, N. Polson and V. Sokolov, "Bayesian Filtering and Learning in Finance: Application to the Jump Stochastic Volatility Model", (2017), arxiv preprint, available at <https://arxiv.org/abs/1610.09750>
5. V. Sokolov, "A Perspective on Deep Learning in Finance: Deep Portfolios," (2017) *Applied Stochastic Models in Business and Industry*, forthcoming
6. V. Sokolov, J. Larson, T. Munson, J. Auld and D. Karbowski, "Assessing the Mobility Benefit of Coordinated Platooning," (2017) *Transportation Research Record*, forthcoming, available at <https://arxiv.org/abs/1701.01391>
7. J. Auld, V. Sokolov and T. Stephens, "Analysis of the Impacts of CAV Technologies on Travel Demand", (2017) *Transportation Research Record*, forthcoming
8. N. Polson and V. Sokolov, "Bayesian Particle Tracking of Traffic Flows," *IEEE Transactions on Intelligent Transportation Systems* (2017), available at <http://arxiv.org/abs/1411.5076>, forthcoming
9. Y. Zha, J. Foster, S. Parker and V Sokolov, "Urban Housing Market Demand Index with Home Showings Events," *Applied Soft Computing for Business Analytics*, (2016), under review
10. N. Polson and V. Sokolov, "Bayesian Analysis of Traffic Flow on Interstate I-55: The LWR Model," *The Annals of Applied Statistics* (2016), available at <http://arxiv.org/abs/1409.6034>
11. J. Auld, M. Hope, H. Ley, V. Sokolov, B. Xu and K. Zhang, "POLARIS: Agent-Based Modeling Framework Development and Implementation for Integrated Travel Demand and Network and Operations Simulations," *Transportation Research Part C* (2016)
12. V. Sokolov, J. Auld, D. Karbowski and N. Kim, "Assessing The Energy Impact Of Traffic Management and Vehicle Hybridization", *International Journal of Complexity in Applied Science and Technology* (2016)
13. J. Auld, V. Sokolov, A. Fontes, R. Bautista, "Internet-based stated response survey for no-notice emergency evacuations," *Transportation Letters: The International Journal of Transportation Research*, **4** (2012), no. 1 pp. 41-53
14. B. Datta and V. Sokolov, "A solution of the affine quadratic inverse eigenvalue problem," *Linear Algebra and Its Applications*, **434** (2011) pp. 1745-1760
15. B. Datta, S. Deng, D. R. Sarkissian and V. Sokolov, "An optimization technique for damped model updating with measured data satisfying quadratic orthogonality constraint," *Mechanical Systems and Signal Processing*, **23** (2009), no. 6, pp. 1759-1772
16. B. N. Datta and V Sokolov, "Quadratic inverse eigenvalue problems, active vibration control and model updating," *Appl. Comput. Math*, **8** (2009), no. 2, pp. 170-191
17. L. Krukier, O. Pichugina and V. Sokolov, "Numerical investigation of Krylov subspace methods for solving non-symmetric systems of linear equations with dominant skew-symmetric part," *International Journal of Numerical Analysis And Modeling*, **3** (2005), no. 1, pp. 115-124

PEER-REVIEWED PROCEEDINGS

1. J. Warren, J. Lipkowitz, and V. Sokolov, "Clusters of Driving Behavior from Observational Smartphone

- Data,” *TRB Annual Meeting (2018)*, available at <https://arxiv.org/abs/1710.04502>
2. J. Larson, T. Munson and V. Sokolov, “Coordinated Platoon Routing in a Metropolitan Network,” *SIAM Workshop on Combinatorial Scientific Computing (CSC16)*, available at <http://www.mcs.anl.gov/papers/P6010-0516.pdf>
 3. Q. Luo, J. Auld and V. Sokolov, “Addressing Some Issues of Map-Matching for Large-Scale, High-Frequency GPS Data Sets,” *TRB Annual Meeting (2016)*
 4. J. Auld, D. Karbowski, N. Kim and V. Sokolov, “A Disaggregate Model System for Assessing the Energy Impact of Transportation at the Regional Level,” *TRB Annual Meeting (2016)*
 5. N. Polson and V. Sokolov, “Bayesian Particle Tracking of Traffic Flows,” *TRB Annual Meeting (2016)*
 6. V. Sokolov, J. Auld, D. Karbowski and N. Kim, “POLARIS: A General Purpose Agent-Based Modeling Framework for Transportation Simulation,” *ITS World Congress (2015)*
 7. V. Sokolov, D. Karbowski and N. Kim, “Energy Impact Of Traffic Management and Vehicle Hybridization,” *ITS America Annual Meeting, (2015)*
 8. V. Sokolov, J. Auld, D. Karbowski and N. Kim, “A Disaggregate Model System For Assessing The Energy Impact Of Traffic Management and ITS Technologies,” *14th International Conference on Travel Behaviour Research (IATBR) (2015)*
 9. J. Auld, M. Hope, V. Sokolov, B. Xu, and K. Zhang, “POLARIS: Agent-Based Modeling Framework Development and Implementation for Integrated Travel Demand and Network and Operations Simulations”, *TRB (Transportation Research Board) Annual Meeting, (2015)*
 10. M. Hope, J. Auld, H. Ley, V. Sokolov, B. Xu, and K. Zhang, “POLARIS: A general purpose agent-based modeling framework specialized for transportation simulations,” *4th Transportation Research Board Conference on Innovations in Travel Modeling (2014)*
 11. J. Auld, M. Hope, H. Ley, V. Sokolov, B. Xu, and K. Zhang, “POLARIS: A fully integrated agent-based simulation model of activity travel behavior and network operations,” *4th Transportation Research Board Conference on Innovations in Travel Modeling (2014)*
 12. V. Sokolov, D. Karbowski and N. Kim, “Assessing Energy Impact of Traffic Management and ITS Technologies,” *The 21st World Congress on Intelligent Transport Systems (2014)*
 13. V. Sokolov, J. Auld, M. Hope, H. Ley, B. Xu and K. Zhang, “Modelling framework for regional integrated simulation of transportation network and activity-based demand (Polaris),” *Proc. of International Symposium for Next Generation Infrastructure (2013)*
 14. V. Sokolov, J. Auld and M. Hope, “A flexible framework for developing integrated models of transportation systems using an agent-based approach,” *Procedia Computer Science, 10 (2012)*, pp. 854-859
 15. Y. Park, M. E. H. Ley and V. Sokolov, “Fuzzy Rule-base approach for evacuation trip demand modeling,” *TRB (Transportation Research Board) Annual Meeting (2010)*
 16. S. Are, P. Dostert, B. Ettinger, J. Liu, V. Sokolov, A. Wei and K. Wiegand, “Reservoir model optimization under uncertainty,” *IMA Preprint Series (2006)*
 17. V. Sokolov “Investigation of eigenvalue distribution of a matrix arising from a central difference approximation of the two dimensional convection diffusion problem,” *Proc. of the Conference on Numerical Methods for Solving Linear and Non-linear Boundary Problems, Kazan’, Russia (2003)*, pp. 216-221 (Russian)
 18. V. Sokolov and L. Krukier, “Investigation of eigenvalue distribution of transition operators of iterative methods for solution strongly non-symmetric systems,” *Proc. of the Workshop on Contemporary Problems in Mathematical Modeling, Durso, Russia (2003)*, pp. 206 - 212 (Russian)

PUBLICATIONS IN PREPARATION

1. N. Polson, V. Sokolov and B. Willard “Diagnostics for deep learning”, (2015), under preparation
2. N. Polson, V. Sokolov and B. Willard “The Bayesian Square-Root Lasso”, (2015), under preparation
3. R. Soyer and V. Sokolov “Tracking Travel Time Reliability in Real-Time Using Bayesian Analysis”, (2015), under preparation
4. V. Gupta and V. Sokolov “Model Predictive Control Framework for Vehicle Automation”, (2015), under preparation
5. R. Cont, M. Heidari, N. Polson and V. Sokolov “FORIC: An Approach to Regularization Problems in Machine Learning”, (2015), under preparation

SPONSORED RESEARCH

George Mason University

2017-2020 US Department of Energy for *Collaborative Approaches to Energy Efficient Logistics in the Albany - New York City Corridor*, share: \$112K

2016-2018 US Department of Transportation for *Coordinated Transit Response Planning and Operations Support Tools for Mitigating Impacts of All-Hazard Emergency Events*, subcontract with University of Chicago, subcontract awarded: \$230K

2016-2018 US Department of Energy for *Calibration of Large-Scale Urban Transportation Models*, subcontract with Argonne National Laboratory, subcontract awarded: \$200K

Argonne National Laboratory

2016-2018 US Department of Transportation for *Coordinated Transit Response Planning and Operations Support Tools for Mitigating Impacts of All-Hazard Emergency Events*, co-PI with H. Ley, amount awarded \$2.9M (transferred to GMU)

2015-2018 US Department of Energy for *Energy Impact of Connected and Automated Vehicle Technologies*, subcontract with University of Michigan, subcontract awarded: \$900K

2015- Department of Energy for *Plug-In Electric Vehicle-Infrastructure Systems Interactions and Optimization*, co-PI with Yan Zhou, amount awarded: \$200K

2013-2016 Department of Energy for *Modeling Energy Consumption and Electricity Demand of a Transportation System using Behavioral Travel Demand and Vehicle Models*, co-PI with D. Karbowski, amount awarded: \$350K

2015- Argonne National Laboratory for *Advanced Control Algorithms for Improving Energy Consumption of Connected and Automated Vehicles*, co-PI with Jeff Larson, amount awarded: \$180K

2015- Argonne National Laboratory for *Data-Driven Multiscale Coupled Urban Systems Modeling*, lead investigator, Charlie Catlett(PI), amount awarded: \$220

2015- Argonne National Laboratory for *Vehicle as Sensor: Utilizing Vehicle Connectivity to Sense a Transportation System for Improved*, co-PI with Eric Rask, amount awarded: \$100

2015- Argonne National Laboratory for *Agent-Based Behavioral Modeling of Ebola Spread in Chicago*, team member with Charles Macal (PI)

2014- Argonne National Laboratory for *The Chemical Stockpile Emergency Preparedness Program - U.S. Army Pueblo Chemical Depot*, lead investigator, W. Metz (PI), amount awarded: \$130K

2013-2016: McCaffery Interests and University of Chicago for *Computation-Enabled Design for the Chicago Lakeside Development*, lead investigator, C. Catlett and Leah Guzowski (PI)

2014-2015: Federal Emergency Management Agency for *Analysis of Evacuation Induced Demand for Transit Services*, PI, amount awarded: \$30K

2011-2014: US Department of Transportation Federal Highway Administration for *TRANSIMS Research and Deployment*, Lead Investigator with H. Ley (PI); amount awarded: \$3.5M

2010-2011: Federal Emergency Management Agency Regional Catastrophic Preparedness Grant Program for *Regional Transportation Simulation Tool for Evacuation Planning*, co-PI with H. Ley, amount awarded: \$2M

2008-2010: U.S. Department of Energy Office of Energy Efficiency and Renewable Energy for *The New GREET Model Development*, lead developer with A. Elgowainy, M. Wang (PI); 2008-2014

Illinois Department of Transportation for *Chicago Metropolitan Evacuation Simulation Project*, team member, D. Weber (PI)

2007-2011: US Department of Transportation Research and Innovative Technology Administration for *National User Facility to Meet US DOT Advanced Computation Needs*, team member, D. Weber (PI)

2005-2008: National Science Foundation for *Quadratic Inverse Eigenvalue Problems for Model Updating in Science and Engineering: Theory and Computations*, research assistant under B. Datta (PI)

SOFTWARE DEVELOPED

POLARIS

Designer. Developer. Transportation systems simulations framework

<https://github.com/anl-tracc/polaris>

(C++)

GREET

Designer. Lead Developer. An implementation of The Greenhouse Gases, Regulated Emissions, and Energy Use in Transportation (GREET) Model.

<http://greet.es.anl.gov/greet>

(C#, .NET, SQLite; more than 800 unique users within first year of release, 2013)

MATCOM

Contributor. Distributed on CD with Numerical Linear Algebra and Applications, Second Edition book By Biswa Nath Datta, SIAM.

<http://www.siam.org/books/ot116/>

(MATLAB)

TRANSIMS

Contributor. An agent-based forecast software for modeling regional transport systems.

<http://sourceforge.net/projects/transims>

(C++; 22,295 total downloads since 2006)

Advanced Numerical Methods II

Sole Developer. Package for solving large scale control problems.

<http://library.wolfram.com/infocenter/Conferences/5787/>

(Mathematica; an experimental library that was not published)

TALKS

Invited seminar & colloquium talks

2017 George Mason University: Statistics

2016 University of California, Berkeley: Transportation

2015 University of California, Los Angeles: IPAM Traffic Program

2015 University of Chicago: Graham School

2014 George Washington University: Decision Sciences

2014 University of Chicago: Computation Institute

2014 Argonne National Laboratory: Material Science Division

2012 University of California, Berkeley: Civil Engineering
2012 University of California, Davis: Institute for Transportation Studies
2011 California Air Resources Board: Life-Cycle Assessment
2010 Turner-Fairbank Highway Research Center
2009 University of Illinois at Urbana-Champaign: Short course on *Transportation Networks Simulation* (4 lectures)

Conferences

2018 ISBIS Meeting on Statistics in Business and Industry (invited)
2018 American Statistical Association's Symposium on Data Science and Statistics
2018 TRB Annual Meeting
2017 International Workshop on Objective Bayes Methodology (O-Bayes17)
2017 BIRS Workshop on Synthesis of Statistics, Data Mining and Environmental Sciences in Pursuit of Knowledge Discovery (invited)
2017 INFORMS Annual Meeting (two invited talks)
2017 5th Symposium on Games and Decisions in Reliability and Risk
2017 International Workshop on Bayesian Inference in Stochastic Processes
2017 IMS/ASA Spring Research Conference
2017 TRB Annual Meeting
2016 TRB Annual Meeting
2015 ITS World Congress
2015 ITS America Meeting
2015 TRB Annual Meeting
2014 ITS World Congress
2014 TRB Automated Vehicles Symposium
2014 TRB Innovations in Travel Modeling Conference
2013 International Symposium for Next Generation Infrastructure
2012 Council of Energy Research & Education Leaders Annual Meeting (*invited*)
2010 American Mathematical Society Spring Southern Section Meeting (*invited*)
2010 TRANSIMS Applications and Development Workshop
2009 Linear Algebra and Numerical Linear Algebra: Theory, Methods, and Application Conference
2008 XIXth International Workshop on Operator Theory
2008 Gene Golub Symposium at University of Illinois at Urbana-Champaign (*invited*)
2008 Conference on the Occasion of Richard Varga's 80th Birthday
2007 2nd International Conference on Matrix Methods and Operator Equations
2007 Numerical Linear Algebra in Signal, Systems, and Control Workshop (*invited*)
2006 X Mathematical Modeling in Industry - A Workshop for Graduate Students at University of Minnesota
2005 Wolfram Technology Conference
2003 Workshop on contemporary problems in mathematical modeling
2003 Conference on Numerical methods for solving linear and non-linear boundary problems
2002 Turkish-German Summer Academy in Izmir
2002 International Summer School on *Iterative Methods and Matrix computations*

Student Supervision

PhD in Operations Research at George Mason

Laura Schultz, “Scalable algorithms for calibrating complex simulations”, 2019 (expected)

Tuan Le, “Robust optimization algorithms for real-time network flows estimation”, 2019 (expected)“

MS in Analytics at George Mason

Muhammad Imran, Naeem Khan, Salman Yousaf

MS in Analytics at U Chicago

James Foster, Susan Parker, Yuanyuan Zha, Ashkon Farmand, Aria Farmand, Kayvon Ali, Jeff Lipkowitz, Josh Warren

TEACHING EXPERIENCE

George Mason University

Instructor

(Fall 2016, Spring 2017: OR568 Predictive Analytics; Fall 2017: Topics in Analytics)

University of Chicago

Instructor

(Summer 2015: Time Series Analysis; Winter 2016: Optimization and Simulation, Time Series Analysis)

Northern Illinois University

Grader/Recitation Instructor, Department of Mathematical Sciences

(Spring 2004: Math 232 Calculus III; Fall 2004/Spring 2005: Math 211 Business Calculus)

Northern Illinois University

Course Assistant/Recitation Instructor, Department of Mathematical Sciences

(Fall 2005: Math 434 Numerical Linear Algebra; Sprint 2006: Math 435 Numerical Analysis)

Argonne National Laboratory

Student supervision

(3 master’s students from Northern Illinois University Engineering working on Illinois Department of Transportation project; 1 master’s and 1 doctorate student from Illinois Institute of Technology Engineering working on Regional Catastrophic Preparedness Grant Program project)

Argonne National Laboratory

Three day TRANSIMS training course. Designed and taught sections on transportation networks modeling

(Apr 2008, Nov 2008, Dec 2009 and Jan 2011: Argonne National Laboratory; Jun 2008: Georgia Institute of Technology; Jan 2009: City of Moreno Valley; Jun 2009: University of Houston; Sep 2010: Turner Fairbank Highway Research Center; Apr 2011: South Carolina State University)

Argonne National Laboratory

One day GREET training-workshop. Designed and taught sections on mathematical models for life-cycle analyses

(Dec 2011 and Sep 2012)

AWARDS

ITS World Congress

Best Scientific Paper Award

(2015; given to three papers from three regions of the world, out of several thousand)

Northern Illinois University

Outstanding Graduate Student Award

(2007; nominated by faculty; awarded to an individual “who is distinguished in the area of scholarship”)

Northern Illinois University

Dissertation Completion Award

(2007; awarded to 8 graduate students every year, out of more than a hundred)

Travel Awards

NIU Graduate School (2007), *NIU Department of Mathematical Sciences* (2007), *NIU Department of Mathematical Sciences* (2006), *NIU School of Arts and Sciences* (2006), *Institute for Mathematics and its Applications* (2006), *DAAD and SIEMENS* (2002)

OTHER APPOINTMENTS

Argonne National Laboratory

Research Assistant

(Sep 2007 - Oct 2008; adviser: H. Ley)

Northern Illinois University

Research Assistant

(Sep 2006 - Sep 2007; adviser: B. N. Datta)

Wolfram Research

Summer Intern, Software Technologies Department

(May 2005 - Aug 2005; developed a Mathematic package for solution of large scale control problems; selectivity 6 offers out of 160 applicants)

Northern Illinois University

Teaching Assistant, Department of Mathematical Sciences

(Jan 2004 - Sep 2006)

Rostov State University

Lab Assistant, High Performance Computing Center

(Dec 2002 - Dec 2003; responsible for installing and testing software, helped writing tutorials on linear algebra packages such as LAPACK, ScaLAPACK, ARPACK)

PROFESSIONAL SERVICE

Meetings Organized

2017 International Workshop on Agent-Based Modelling of Urban Systems (Program Committee)

2016 International Workshop on Agent-Based Modelling of Urban Systems (Program Committee)

2013 Special session on Transport Network Modeling at International Symposium for Next Generation Infrastructure

2012 Integrated Transportation Models Workshop at Conference on Innovations in Travel Modeling (with J. Auld)

2010 Workshop on TRANSIMS: Applications and Development, Argonne National Laboratory (with H. Ley and B. Gardner)

2009 Linear Algebra and Numerical Linear Algebra: Theory, Methods, and Application, Northern Illinois University (with B. Datta, G. Ammar, K. Datta, S. Deng, Y. Hong, L. Reichel, V. Olshevsky, B. Shader and Q. Ye)

Referee

Applied Mathematics and Computation

Expert Systems With Applications

IEEE Transactions on ITS

Lecture Notes in Electrical Engineering
Transportation Research Part C
Mechanical Systems and Signal Processing
Transportmetrica A: Transport Science
Transportation
SIMULATION: Transactions of The Society for Modeling and Simulation International
GeoInformatica
TRB Annual Meeting 2014-2018
IATBR Innovations in Travel Modeling Conference
TRB Innovations in Travel Modeling Conference
Grant Proposals Reviewer for Argonne LDRD Grants 2012, 2014, 2015
Grant Proposal Reviewer for DTRA, 2015
NSF panelist (ENG), 2017
NSF panelist (CISE), 2017
Department Service
2016 Hiring Committee
2016-present Seminar Organizer
2017 Hiring Committee

RESEARCH COVERAGE

Chicago Tribune
Argonne wins grant to help transit agencies cope with emergencies ([link](#))
The Detroit News
UM wins \$2.7M grant to study driverless cars [link](#)
Michigan News
U-M teams with Argonne, Idaho national labs to study potential energy savings of connected vehicles ([link](#))
University of Chicago News
Argonne, Fermilab, Marine Biological Laboratory and The University Of Chicago Discoveries That Changed The World (GREET project, [link](#))
WBEZ
Argonne will research how transportation systems should respond to natural hazards ([link](#))
Next City
What Happens When Developers, Scientists and Super-Computers Connect on Urban Design ([link](#))

SKILLS

Programming
Python, C++, C#, Java, Fortran, JavaScript, MPI, OpenMP
Data Analysis
SQLite, PostgreSQL, MongoDB, Hadoop, Gephi
Spatial Analysis
PostGIS, Spatialite, ArcGIS, QuantumGIS
Mathematical
R, Maple, Mathematica, MATLAB, L^AT_EX, Coin-OR SYMPHONY, AMPL, CPLEX
Complex Systems

Repast, NetLogo, NodeXL for .NET

Soft Skills

Student supervision, project management, collaboration, proposal writing

Languages

English (fluent), Russian (fluent), German (basic)