

YURI G. LEVIN
Professor & Stephen J.R. Smith Chair of Analytics
Executive Director, Analytics and AI
Director, Scotiabank Centre for Customer Analytics
Smith School of Business, Queen's University

EDUCATION

2001 Ph.D. Operations Research
RUTCOR, Rutgers, The State University of New Jersey, Piscataway, NJ

1998 M.S. (honors) Applied Mathematics
Belarus State University, Minsk, Belarus

1998 B. S. Economics
Belarus State University, Minsk, Belarus

ACADEMIC AND TEACHING EXPERIENCE

2018-present Executive Director, Analytics and AI, Smith School of Business

2016-present Director, Scotiabank Centre for Customer Analytics, Smith School of Business

2012-2017 Director, Master of Management Analytics, Smith School of Business

2016-present Stephen J.R. Smith Chair of Analytics, Smith School of Business

2015-2016 Chaired Professor of Operations Management, Smith School of Business

2011-2015 Distinguished Professor of Management Science and Operations Management, Queen's School of Business

2011-present Professor, Smith School of Business

2009-present Visiting Professor, Skolkovo, Moscow School of Management

2008-2011 Distinguished Faculty Fellow in Operations Management, Queen's School of Business

2008-2011 Associate Professor (with tenure), Queen's School of Business

2002-2008 Assistant Professor, Queen's School of Business

2007 (July) Visiting Professor, Judge School of Business, University of Cambridge

2001-2002 Assistant Professor, Department of MSIS
Rutgers University School of Business, Piscataway, NJ

2000-2001 Instructor, Department of MSIS
Rutgers University School of Business, Piscataway, NJ

AWARDS and HONORS

2017-2022 Collaborative Research and Discovery Grant, Natural Sciences and Engineering Research Council of Canada, Principal Investigator, \$1,800,000

2017-2022 Individual Discovery Grant, Natural Sciences and Engineering Research Council of

Canada, \$135,000

- 2016 Top 40 Professors Under 40 Worldwide (by Poets and Quants)
- 2016-2018 MITACS Accelerate, Customer Lifetime Value Framework for the Banking Industry, \$213,333 (Principal Applicant)
- 2015 Master of Management Analytics Professor of the Year
- 2014 MBA Professor of the Year
- 2014 Master of Management Analytics Professor of the Year
- 2013 Winner of 2013 INFORMS Revenue Management & Pricing Practice Prize (with J. McGill, M. Nediak, Pricing Solutions, and Molson Coors)
- 2013 MBA Professor of the Year
- 2013 Recipient of Management Science Meritorious Service Award
- 2010 Award for Research Achievement, Queen's School of Business
- 2011 Nominee for MBA Professor of the Year
- 2010 Nominee for MBA Professor of the Year
- 2009 Co-winner 2009 INFORMS COIN-OR Cup
- 2009-2014 Individual Discovery Grant, Natural Sciences and Engineering Research Council of Canada, \$120,000
- 2009 Nominee for MBA Professor of the Year
- 2008 Nominee for MBA Professor of the Year
- 2006-2007 Dl. McLeod Term Research Grant, Queen's School of Business, \$1,800
- 2006 Best paper within the track "Location and Dynamic Pricing" of INCOM 2006, Saint Etienne, France (with T. Levin, J. McGill and M. Nediak)
- 2005-2008 Distinguished Faculty Research Fellow in Operations Management, Queen's School of Business
- 2004-2009 Individual Research Grant, Natural Sciences and Engineering Research Council of Canada, \$75,000
- 2003 New Researcher Achievement award (for outstanding body of research within 10 years of dissertation), Queen's School of Business
- 2003-2004 Dl. McLeod Term Research Grant, Queen's School of Business, \$1,800
- 2003 Individual Research Grant, Natural Sciences and Engineering Research Council of Canada, \$15,000
- 2002 General Research Grant, Queen's School Business, Kingston, ON, \$9,000
- 2002-2005 Research Initiation Grant, Queen's University, Kingston, ON
- 1999-2000 DIMACS Research Grant (Winter, Summer, Winter), Rutgers University, NJ, USA
- 1998-2000 Excellence Fellowship, Rutgers University, NJ, USA
- 1998 Soros Excellence Award, Minsk, Belarus

PROFESSIONAL SERVICE

Member (Past Chair), INFORMS Revenue Management and Pricing Section, 2014-2015

Chair, INFORMS Revenue Management and Pricing Section, 2013-2014

Chair-Elect, INFORMS Revenue Management and Pricing Section, 2012-2013

Member, INFORMS Revenue Management and Pricing Section Prize Committee, 2012

Chair, INFORMS Revenue Management and Pricing Section Prize Committee, 2011

Associate Editor for *Operations Research*, 2015-present

Associate Editor for *Management Science*, 2009 --2014

Co-organizer Cluster “Revenue Management” for 26th EURO-INFORMS Joint International Conference, July 1-4, 2013, Rome, Italy

Co-organizer Cluster “Revenue Management” for 25th European Conference on OR (EURO XXV), July 8-12, 2012, Vilnius, Lithuania

Co-organizer Cluster “Revenue Management and Pricing” for POMS Annual Conference. April 29-May 4, 2011 – Reno, Nevada (with Huseyin Topaloglu)

Co-organizer Cluster “Revenue Management and Pricing” for INFORMS Annual Meeting. October 11-14, 2009 -- San-Diego (with Philipp Afeche and Utku Yildirim)

Member of the Organizing Committee for the 8th INFORMS Revenue Management and Pricing Conference. Montreal, June 2008

Guest Editor (with Jeff McGill) *European Journal of Operations Research* special issue on Revenue Management and Dynamic Pricing (2005 – 2007).

Organizer Cluster “Revenue Management” for CORS Annual Meeting 2007. May 15-17, 2007 -- London (with J. McGill)

Organizer Special Sessions on “Revenue Management & Dynamic Pricing” for INCOM 2006: 12th IFAC Symposium on Information Control Problems in Manufacturing. May 17-19, 2006 – Saint Etienne, France (with J. McGill, M. Nediak).

Organizer Session on “Dynamic Pricing” for CORS Annual Meeting, Halifax, May 2005 (with M. Nediak).

Referee for: Management Science, Operations Research, Manufacturing and Service Operations Management (MSOM), Production and Operations Management (POMS), Naval Research Logistics, Mathematical Programming, European Journal of Operations Research (EJOR), IIE Transactions, Mathematics of Information Technology and Complex Systems (MITACS), Canadian Institute of Health Research (CIHR), NSERC, Annals of Operations Research, Discrete Applied Mathematics, Discrete Mathematics, Operational Research

PUBLICATIONS

I. Papers Published or Accepted for Publication:

[1] Aviv, Y., Bazhanov, A., Levin, Y., and Nediak, M. (2017) Quantity Competition when Most Favored Customers are Strategic. Forthcoming in *Production and Operations Management*

- [2] Kirshner S., Levin, Y., and Nediak, M. (2017) Product Upgrades with Stochastic Technology Advancement, Product Failure, and Brand Commitment. *Production and Operations Management*, **26 (4)**, 742-756
- [3] Levin T., Levin, Y., McGill, J., and Nediak, M. (2015) Strategic Consumer Collaboration in a Name-Your-Own-Price Channel. *Production and Operations Management*, **24 (12)**, 1883-1900
- [4] Levin, Y., Nediak, M., and Bazhanov, A. (2014) Quantity Premiums and Discounts in Dynamic Pricing. *Operations Research*, **62 (4)**, 846-863
- [5] Levin, Y., Nediak, M., and Topaloglu, H. (2012) Cargo Capacity Management with Allotments and Spot Market Demand. *Operations Research*, **60 (2)**, 351-365
- [6] Levin, T., Levin, Y., McGill, J., and Nediak, M. (2011) Network Cargo Capacity Management. *Operations Research*, **59 (4)**, 1008-1023
- [7] Levin, T., Levin, Y., McGill, J., Nediak, M., and Vovk V. (2010) Weak Aggregating Algorithm for the Distribution-Free, Multi-period, Newsvendor Problem. *Operations Research Letters*, **38 (6)**, 516-521
- [8] Levin, Y., McGill, J., and Nediak, M. (2010) Optimal Dynamic Pricing of Perishable Items by a Monopolist Facing Strategic Consumers, *Production and Operations Management*, **19 (1)**, 40-60
- [9] Levin, Y., McGill, J., and Nediak, M. (2009) Dynamic Pricing in the Presence of Strategic Consumers and Oligopolistic Competition, *Management Science*, **55 (1)**, 32-46
- [10] Levin, T., Levin, Y., McGill, J., and Nediak, M. (2009) Dynamic Pricing with Online Learning and Strategic Consumers: an Application of the Aggregating Algorithm. *Operations Research*, **57 (2)**, 327-341
- [11] Aviv, Y., Levin, Y., and Nediak, M. (2009) Counteracting Strategic Consumer Behavior in Dynamic Pricing Systems. Chapter 12, pp. 323-352 in *Consumer-Driven Demand and OM Models* (Eds. S. Netessine, and C. S. Tang), Springer, ISSN 0884-8289
- [12] Ben-Israel, A. and Levin, Y. (2011) The Newton Bracketing Method for Convex Minimization: Convergence Analysis. Chapter 4, pp. 49-63 in *Fixed-Point Algorithms for Inverse Problems in Science and Engineering*, (Eds. H. H. Bauschke, R. S. Burachik, P. L. Combettes, V. Elser, D. R. Luke and H. Wolkowicz), Springer
- [13] Levin, Y. and McGill, J. (2009) Introduction to the Special Issue on Revenue Management and Dynamic Pricing. *European Journal of Operational Research*, **197 (3)**, 845-847
- [14] Levin, Y., McGill, J., and Nediak, M. (2008) Risk in Revenue Management and Dynamic Pricing. *Operations Research*, **56 (2)**, 326-343
- [15] Levin, Y., McGill, J., and Nediak, M. (2007). Price Guarantees in Dynamic Pricing and Revenue Management, *Operations Research*, **55 (1)**, 75-97
- [16] Levin T., Levin, Y., McGill, J., and Nediak, M. (2007). Linear Programming with Online Learning, *Operations Research Letters* **35**, 612-618
- [17] Levin T., Levin, Y., McGill, J., and Nediak, M. (2006). Dynamic Pricing with Online Learning of General Reservation Price Distribution, in Proceedings of INCOM 2006: 12th IFAC Symposium on Information Control Problems in Manufacturing, *Elsevier*, 461-466
- [18] Ben-Israel, A. Levin, Y., Levin, G., and Rozin, B. (2008). Approximate Methods for Convex Minimization Problems with Series-Parallel Structure. *European Journal of Operational Research* **127 (3)**, 841-855

- [19] Ben-Israel, A. and Levin, Y. (2008). The Newton Bracketing Method for the Minimization of Convex Functions subject to Affine Constraints . *Discrete Applied Mathematics*, **156/11**, 1977-1987
- [20] Ben-Israel, A. and Levin, Y. (2006). The Geometry of Linear Separability in Data Sets, *Linear Algebra and Applications*, **416/1**, 75-87.
- [21] Levin, Y. and Ben-Israel, A. (2004). A Heuristic Method for Large-Scale Multifacility Location Problems, *Computers and Operations Research*, **31**, 257--272.
- [22] Levin, Y. and Ben-Israel, A. (2003). An inverse-free directional Newton method for solving systems of nonlinear equations, *Progress in Analysis, Proceedings of the 3rd Int'l ISAAC Congress*, Heinrich G W Begehr. Robert P Gilbert and Man Wah Wong, Editors, Vol 2, 1447-1457, World Scientific, Singapore, ISBN 981-238-967-9.
- [23] Levin, Y. and Ben-Israel, A. (2002). Directional Newton Methods in n Variables, *Mathematics of Computations*, **71**, 251-262.
- [24] Levin, Y. and Ben-Israel A. (2002). The Newton Bracketing Method for Convex Minimization, *Computational Optimization and Applications*, **21**, 213--229.
- [25] Levin, Y. and Ben-Israel, A. (2001). A Newton Method for Systems of m Equations in n Variables, *Nonlinear Analysis*, **47**, 1961-1971.
- [26] Levin Y. and Ben-Israel, A. (2001). Directional Halley and Quasi-Halley Methods in n Variables, *Special Volume on "Inherently Parallel Algorithms in Feasibility and Optimization and Their Applications"*, D. Butnariu, Y. Censor and S. Reich (Editors), *A Volume in the Series: "Studies in Computational Mathematics"*, Elsevier Science, Amsterdam, 345--365.
- [27] Levin, Y., Nediak, M. and Ben-Israel, A. (2001). A Direct Newton Method for Calculus of Variations, *Journal of Comput. & Applied Mathematics*, **139/2**, 197-213.
- [28] Levin, Y. and Ben-Israel, A.(2001). An Estimation Algorithm using Distance Clustering of Data. *OPSEARCH*, **38**, 443--455.
- [29] Levin, Y. and Melnikov, O. (1999). Cutpoints of a Realization of a Hypergraph. *Vesti of Belarus Academy of Science*, 2, 127-131.
- [30] Melnikov, O. and Levin, Y. (1997). Realization of a hypergraph by a k-caterpillar. *Vestn. Belarus State Univ., Ser. 1,(2)*, 43--46.

II. Papers under Review/ Submission:

- [29] Bazhanov, A., Levin, Y., and Nediak, M. Resale Price Maintenance with Strategic Consumers
- [30] Wang, J., Levin, Y., Nediak, M. Selling Passes to Strategic Consumers
- [31] Thompson, M., Nediak, M., and Levin, Y. Financial Derivatives and the Economic Definition of Ore
- [32] Thompson, M., Nediak, M., and Levin, Y. Optimal Operations Management and Hedging in Complete and Partially Complete Markets
- [33] Wang, J., Levina, T., Levin, Y., and Nediak, M. Dynamic Pricing and Social Media Management
- [34] Kirshner, S., Levin, Y., and Nediak, M. Quantity Competition in a Multi-Product Exchange Market with Strategic Consumers and Dynamic Preferences

[35] Levin, Y., Soltani-koopa, M., Nediak, M., and Ovchinnikov, A. Trade Credit and Lifetime Value of a Newsvendor Buyer

[36] Achdari, G., Levin, Y., and Nediak, M. A Non-parametric Approach to Dynamic Pricing with Demand Learning

[37] Maslove, D. and Levin, Y. What the Business School can teach the Medical School about precision, and vice versa

III. Other Publications:

[38] How One Company Made Its Analytics Investment Pay Off, with Jose Garza, Mikhail Nediak, and Ivan Sergienko, Harvard Business Review, January 2018.

[39] Revenue Management in the era of social networking, with Jeff McGill, Analytics, March 2010.

[40] Nediak, M., Levin, Y. and Ben-Israel, A. (2000). Finding the Intersection of Surfaces via the Directional Newton Method, *Rutcor Research Report 60-2000*, RUTCOR--Rutgers Center for Operations Research, Piscataway, NJ.

MAJOR PRESENTATIONS

“Product Upgrades with Stochastic Technology, Product Failure, and Brand Commitment” (with Sam Kirshner and Mikhail Nediak). POMS 27th Annual Conference, Orlando, 2016

“Turnpike Equilibrium for Oligopolistic Dynamic Pricing Competition with Strategic Consumers (with Jue Wang and Mikhail Nediak).

- Invited Paper. CORS 58th Annual Conference, Banff, 2016
- Invited Paper. POMS 27th Annual Conference, Orlando, 2016

“Price-Matching Competition in the Presence of Strategic Customers and Resale Price Maintenance”. (with Yossi Aviv, Andrei Bazhanov, and Mikhail Nediak). POMS Annual Conference, Orlando, 2016

“A Non-Parametric Approach to Dynamic Pricing with Demand Learning” (with Guyeves Atchari and Mikhail Nediak). POMS Annual Conference, Orlando, 2016

“Oligopolistic Price Competition under Strategic Repeat Purchases” (with Jue Wang and Mikhail Nediak). INFORMS Revenue Management and Pricing Conference, NY, 2016

“Trade Credit And Lifetime Value Of A Newsvendor Buyer” (with M. Soltani-Koopa, Mikhail Nediak, and Anton Ovchinnikov). INFORMS Annual Meeting, Nashville, 2016

“Dynamic Pricing Of The Fixed-term Subscription Contract Offered To The Strategic Customers” (with R. Yousefi, Mikhail Nediak, and Jue Wang). INFORMS Annual Meeting, Nashville, 2016

“Quantity Competition in a Multi-Product Exchange Market with Dynamic Consumer Preferences” (with Sam Kirshner and Mikhail Nediak).

- Invited Paper. CORS/INFORMS 2015 Joint International Meeting, Montreal, June 14-17, 2015
- Invited Paper. 2015 MSOM Conference, Toronto, June 29-30, 2015
- Invited Paper. INFORMS 2015 Annual Meeting, Philadelphia, Pennsylvania, November 1-4, 2015

“Dynamic Pricing with Social Learning and Risk-Sensitive Consumers” (with Jue Wang, Tanya Levin, and Mikhail Nediak). Invited Paper. CORS/INFORMS 2015 Joint Meeting, Montreal, QC, June 14-17

“Selling Passes To Strategic Customers” (with Jue Wang and Mikhail Nediak).

- Invited Paper. 2015 INFORMS Revenue Management and Pricing Section Conference, Columbia University, New York, USA, June 11-12, 2015
- Invited Paper. 2015 MSOM Conference, Toronto, June 29-30, 2015

“A Non-parametric Approach To Dynamic Pricing With Demand Learning” (with Guyves Achtari and Mikhail Nediak).

- Invited Paper. CORS/INFORMS 2015 Joint International Meeting, Montreal, June 14-17, 2015
- Invited Paper. INFORMS 2015 Annual Meeting, Philadelphia, Pennsylvania, November 1-4, 2015

“Capacity and Price-Matching Competition with Strategic Consumers” (with Yossi Aviv, Andrei Bazhanov, and Mikhail Nediak).

- Invited Paper. CORS/INFORMS 2015 Joint International Meeting, Montreal, June 14-17, 2015
- Invited Paper. INFORMS 2015 Annual Meeting, Philadelphia, Pennsylvania, November 1-4, 2015

“Turnpike Equilibrium for Oligopolistic Dynamic Pricing Competition with Strategic Consumers” (with Jue Wang and Mikhail Nediak). Invited Paper. INFORMS 2015 Annual Meeting, Philadelphia, Pennsylvania, USA, November 1-4, 2015

“Quantity Competition in the Presence of Strategic Consumers”

- Invited Seminar. Sloan School of Management, MIT, April 27, 2015
- Invited Seminar. EPFL, Lausanne, February 19, 2015
- Invited Seminar. Sauder School of Business, University of British Columbia, January 26, 2015
- Invited Paper. *INFORMS Annual Meeting*, San Francisco, November 9-11, 2014
- Invited Paper. *IFORS*, Barcelona, July 13-18, 2014
- Invited Seminar. Leavey School of Business, Santa Clara University, June 5, 2014
- Invited Seminar. Ross School of Business, University of Michigan, Ann Arbor, March 21, 2014
- Invited Seminar. Johnson School of Management, Cornell University, October 25, 2013

“Timing Product Upgrades with Stochastic Technological Advancements, Brand Commitment, and Pent-Up Demand” (with Sam Kirshner and Mikhail Nediak).

- Invited Paper. *IFORS*, Barcelona, July 13-18, 2014
- Invited Paper. *INFORMS Annual Meeting*, Minneapolis, October 6-9, 2013

“Dynamic Pricing with Strategic Consumers and Social Learning” (with Tanya Levin, Mikhail Nediak and Jue Wang).

- Invited Paper. *INFORMS Annual Meeting*, San Francisco, November 9-11, 2014
- Invited Paper. *IFORS*, Barcelona, July 13-18, 2014
- Invited Paper. *26th EURO-INFORMS Joint International Conference*, Rome, July 1-4, 2013
- Invited Paper. 13th Annual INFORMS RM & Pricing Conference, Atlanta, June, 6-7, 2013

“Selling Passes to Strategic Consumers using Dynamic Pricing” (with Mikhail Nediak and Huseyin Topaloglu).

- Invited Paper. INFORMS Annual Meeting, Phoenix, October 14-17, 2012
- Invited Paper. 25th European Conference on OR (EURO XXV), Vilnius, Lithuania, July 8-12, 2012
- 12th Annual INFORMS Revenue Management and Pricing Conference, Berlin, June 29-30, 2012

“Name-Your-Own-Price sales channels: Can strategic consumers improve their performance with information exchange or collaboration?”

- Invited Seminar. Rutgers Business School, Newark, March 3, 2012
- “Dynamic Non-linear Pricing” (with Mikhail Nediak).
- Invited Talk. INFORMS Annual Meeting, Charlotte, November 12-14, 2011
 - INFORMS Elevens Annual Revenue Management and Pricing Conference, NY, June 23-24, 2011
 - Invited Talk. POMS Annual Conference, Reno, Nevada, April 29-May 4, 2011
- “Gaming name-your-own-price sales channels: Can strategic consumers improve their performance with information exchange or collaboration?”
- Invited Talk. Paul Merage School of Business, University of California Irvine, May 6, 2011
 - Invited Talk. University of Waterloo, March 17, 2011
- “Strategic Bidders Club: the Implications of Consumer Learning” (with T. Levina, J. McGill, and M. Nediak)
- 10th INFORMS RM and Pricing Conference, Cornell University, June 16-18, 2010
 - Invited Paper. 24th European Conference on OR (EURO XXIV), Lisbon, July 11-14, 2010
 - INFORMS MSOM 2010 conference, Haifa, Israel, July 28-29, 2010 (Refereed)
- “Can Price Matching Mitigate Strategic Consumer Behavior?” (with Yossi Aviv and Mikhail Nediak)
- Invited Talk. Rotman School of Management, University of Toronto, March 12, 2010
 - Invited Talk. Darden School of Business, University of Virginia, April 29, 2010
- “Competitive Dynamic Pricing with Guarantees in the Presence of Strategic Consumers” (with Yossi Aviv and Mikhail Nediak).
- Invited Talk. Rutgers University, December 18, 2009
 - Invited Paper. 23d European Conference on OR (EURO XXIII), Bonn, Germany, July 5-8, 2009.
 - Invited Paper. INFORMS Annual Meeting, Washington DC, October 11-14, 2008
 - Eights Annual Revenue Management and Pricing Conference, Montreal, June 18-20, 2008
 - Joint Conference of CORS and Optimization Days, Quebec City, May 12-14, 2008
- “Cargo Revenue Management with Allotments and Spot Market Demand” (with Mikhail Nediak and Huseyin Topaloglu)
- Invited Paper. INFORMS Annual Meeting, San Diego, October 11-14, 2009
 - Invited Paper. INFORMS Annual Meeting, Washington DC, October 11-14, 2008
 - Eights Annual Revenue Management and Pricing Conference, Montreal, June 18-20, 2008
 - Joint Conference of CORS and Optimization Days, Quebec City, May 12-14, 2008
- “Dynamic Capacity Allocation and Pricing under Competition” (with Houyuan Jin and Mikhail Nediak).
- Invited Paper. INFORMS Annual Meeting, Washington DC, October 11-14, 2008
 - Eights Annual Revenue Management and Pricing Conference, Montreal, June 18-20, 2008
- “The State of Research in Air Cargo Capacity Management”
- Invited Talk. Graduate School of Business, University of Chicago, January 2008
 - Invited Talk. Technion, Israel, March 10, 2008
- “Cargo Capacity Management on a Network” (with Tanya Levin, Jeff McGill and Mikhail Nediak).
- Invited Paper. INFORMS Annual Meeting, Seattle, November 4-7, 2007.
 - Invited Paper. 22nd European Conference on OR (EURO XXII), Prague, July 8-11, 2007.
 - Seventh Annual Revenue Management and Pricing Conference, Barcelona, June 28-29, 2007.
- “New Developments in Dynamic Pricing” (with Jeff McGill and Mikhail Nediak). Invited talk. Rotman School of Business, University of Toronto, January 2007

“Dynamic Pricing with Online Learning of General Reservation Price Distribution” (with Tanya Levin, Jeff McGill and Mikhail Nediak). 12th IFAC Symposium on Information Control Problems in Manufacturing (INCOM 2006), Saint-Etienne, France, May 17-19, 2006.

“Dynamic Pricing in the Presence of Strategic Consumers and Oligopolistic Competition” (with J. McGill and M. Nediak).

- Invited Paper. Joint Conference of CORS and Optimization Days, Montreal, May 8-10, 2006.

- Sixth Annual Revenue Management and Pricing Conference, Columbia University, June 5-6, 2006.

- 21st European Conference on Operational Research (EURO XXI), Iceland, July, 2006.

“Risk in Revenue Management and Dynamic Pricing” (with J. McGill and M. Nediak). Invited Paper. INFORMS Annual Meeting, Pittsburgh, November 5-8, 2006.

Dynamic Pricing with Online Learning and Strategic Consumers” (with Tanya Levina, Jeff McGill and Mikhail Nediak), INFORMS Annual Meeting, San Francisco, November 2005.

“A Strategic Consumer Response to Dynamically Priced Products” (with Jeff McGill and Mikhail Nediak), IFORS Meeting, Honolulu, July 2005.

“Risk in Revenue Management and Dynamic Pricing” (with Jeff McGill and Mikhail Nediak), IFORS Meeting, Honolulu, July 2005.

“Dynamic Pricing with Online Learning and Strategic Consumers” (with Tanya Levina, Jeff McGill and Mikhail Nediak), CORS Annual Meeting, Halifax, May 2005.

“Price Guarantees in Dynamic Pricing and Revenue Management” (with Jeff McGill and Mikhail Nediak), INFORMS Annual Meeting, Denver, October 2004.

“The Linear Separability of Data Sets: Geometric Analysis” (with Adi Ben-Israel), EURO XX, Rhodes, Greece, July 2004.

“A Decomposition Approach to the Minimization of a Separable Convex Function on a Convex Polyhedron Generated by a Parallel-Consecutive Structure” (with Adi-Ben-Israel, Genrikh Levin and Boris Rozin). International Symposium Mathematical Programming (ISMP'2003), Copenhagen, Denmark, August 18-22, 2003.

“The Newton Bracketing Method for Linearly Constrained Convex Minimization with Applications to Location and Least-Square Problems”. EURO/INFORMS Joint International Meeting, Istanbul, Turkey, July 06-10, 2003.

“Linearly Constrained Location Problems” (with Adi-Ben-Israel). CORS 2003, 45th Annual Conference of the Canadian OR Society, Vancouver, June 2-4, 2003.

“The Newton Bracketing Method for Convex Minimization Problems with Linear Constraints” (with Adi Ben-Israel, Rutgers University). INFORMS Annual Meeting, San Jose, Nov. 17-20, 2002.

“Facility Location Problems: New Results & Algorithms” (with Adi Ben-Israel, Rutgers University). Invited paper. INFORMS Annual Meeting, Miami Beach, November 4-7, 2001.

“Inverse-free Methods for Systems of Nonlinear Equations” (with Adi Ben-Israel, Rutgers University). Invited paper. The 3rd International ISAAC Congress, Berlin, August 20-25, 2001.

“The Newton Bracketing Method for Convex Minimization” (with Adi Ben-Israel). Invited paper. World Congress of Nonlinear Analysis (WCNA-2000), Catania, July 2000.

“Directional Newton, Halley and Quasi-Halley Methods and their Applications” (with Adi Ben-Israel, Rutgers University). Invited paper. Workshop on: Inherently Parallel Algorithms in Feasibility & Optimization and their Applications, Technion, Haifa, Israel, March 13-16, 2000.

“Cutpoints of Realizations of Hypergraphs” (with Oleg Melnikov, Belarus State University).
Inter. Symposium Mathematical Programming (ISMP'97), Lausanne, Switzerland, August, 1997.

PROFESSIONAL MEMBERSHIPS

Institute for Operations Research and Management Science (INFORMS)

Canadian Operations Research Society (CORS)

SERVICE AT QUEEN'S

Executive Director, Analytics and AI, 2018-present

Director, Scotiabank Centre for Customer Analytics, 2016-present

Director, Master of Management Analytics, 2012-2017

Queen's Executive Education Advisory Committee, 2013-2014

MSOM Area Coordinator, 2012-2013

Member of the Research Advisory Board, The Monieson Centre, 2012- 2014

Renewal, Tenure, and Promotion Committee, 2012-2013

MBA Curriculum Committee, 2007-2009

Research Committee, Queen's School of Business, 2003 – 2004, 2007-2008, 2010-2011, 2013-present

Ph.D./ M.Sc. Committee, Queen's School of Business, 2004 -- 2006

Dean's Development Fund, Queen's School of Business, 2002 – 2004

Canadian Operations Research Society Diploma Coordinator at Queen's, 2003 – present

COURSES

Queen's Exec. Ed. *Scotiabank Analytics Program* (Faculty Lead)

Queen's Exec. Ed. *Loblaw Analytics Program* (Faculty Lead)

Queen's Exec. Ed. *LoyaltyOne Analytics Program* (Faculty Lead)

Queen's Exec. Ed. *TD Bank Analytics Program* (Faculty Lead)

Queen's Exec. Ed. *Strategic Analytics*

Queen's MMA 830: *Pricing Analytics*

Queen's MMA 861: *Analytical Decision Making*

Queen's MBA 830: *Dynamic Pricing and Revenue Management*

Queen's MBAs 861: *Analytical Decision Making*

Skolkovo EMBA: *Decision Making*

Skolkovo MBA: *Operations Management*

Queen's Ph.D./M.Sc. 860: *Deterministic OR Models*

Queen's Ph.D. 963: *Optimization Theory*

Queen's Commerce 163: *Business Decision Models*

Rutgers MBA 575: *Data Models*

Rutgers MBA 574: *Deterministic Optimization Models*

Rutgers MBA 578: *Operations Management*

Rutgers MBA 960: *Statistical Models*

Rutgers Business 386: *Operations Management*

Rutgers Business 385: *Statistical Methods in Business*

STUDENT & POSTDOC SUPERVISION

2016 -- pres. Youseti, Roozbeh (Ph.D. management science, co-supervisor).

2016 -- pres. Soltani-koopaa, Meisam (Ph.D. management science, co-supervisor).

2014 -- pres. Achdari, Guyves (Ph.D. management science, co-supervisor).

2013 -- pres. Wang, Jue (Ph.D. management science, co-supervisor).

2016 -- pres. Khaleghei, Akram (MITACS Accelerate Intern – Postdoctoral Fellow, co-supervisor).

2013 -- pres. Bazhanov, Andrei (Postdoctoral Fellow, co-supervisor).

2014 -- 2016 Wang, Jue (Postdoctoral Fellow, co-supervisor).

2009 – 2014 Kirshner, Sam “Three Essays in Technology and Revenue Management”
(Ph.D. management science, co-supervisor).

2014 Yafreanu, Anton “Statistical and Optimization models for Pricing in the Products-Service systems” (M.Sc. management science, supervisor).

2013 Yang, Zeya, Uundergraduate Independent Study Project, supervisor.

2012 Liang, Lulu (Wei), NSERC Undergrad. Student Research Award (USRA) project, supervisor.

2012 Vidal, Ricardo (a Ph.D. student at Queen’s Department of Pathology), CIHR Transdisciplinary Training Program, co-supervisor.

2012 Wiltshire, Douulton “Dynamic Pricing with Strategic Consumers and Social Learning” (M.Sc. management science, second reader).

2011 External Examiner: Sorochuk, Craig “The Newsvendor Problem with Pricing” (PhD in Management Science, Ivey School of Business, University of Western Ontario).

2011 Lee, Damian “Dynamic Portfolio Management of Exchange Traded Funds” (M.Sc. management science, supervisor).

2010 Ferchoff, Lee “Towards a Revenue Management Model of Event Seating” (M.Sc. management science, second reader).

2010 External Examiner: Saffar, Iman “Problems in Supply Chain Location and Inventory under Uncertainty” (PhD in Operations Management, Rotman School of Management).

2009 Giles, Nicholas “Price Guarantees in Dynamic Pricing: an Empirical Study” (M.Sc. management science, supervisor).

2009 Kirshner, Sam “Nonlinear Dynamic Approximation for Network Capacity Control” (M.Sc. management science, second reader).

- 2008 Laidlow, Tristan “An Adaptive Algorithm for the Optimal Order Quantity in the Non-stationary Newsvendor Problem with Censored Demand” (M.Sc. management science, second reader).
- 2007 Gupta, Sundeep “Event Revenue Management: When Ticket Resale is Allowed” (M.Sc. management science, second reader).
- 2006 Goncharova, Irina “Overview of Operational Risk Modelling Techniques” (M.Sc. management science, second reader).
- 2006 Mathur, Prashant “A Survey of Credit Risk Model Validation Methodologies” (M.Sc. management science, second reader).
- 2005 Jin, Weihong “Dynamic Pricing of Seasonal Products with Demand Learning” (M.Sc. management science, supervisor).
- 2005 Sung Woo Hong, NSERC Undergraduate Student Research Award (USRA) summer project, supervisor.
- 2006 Alanis, Ramon “Optimization of Surgical Scheduling in Operating Rooms” (M.Sc. management science, second reader).
- 2003 External Examiner: Boucher, Natalie “Predicting Data on the Use of Private Vehicles in Canada” (PhD in Economics, Queen’s University).
- 2003 Balez, Mathieu “Managing Hospital Waiting Lists with Internal Markets: an Operations Research Perspective” (M.Sc. management science, second reader).
- 2003 Archambault, Michel “Optimizing Manufacturing Planning with Stochastic Machine Availability: A Practical Solution for Bombardier Aerospace” (M.Sc. man. science, supervisor).

Updated: January 3 `18