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Professor Daniel Bienstock first joined Columbia University's Industrial Engineering and Operations Research Department in 1989. Professor Bienstock teaches courses on integer programming and optimization. Before joining Columbia University, Professor Bienstock was involved in Combinatorics and Optimization Research at Bellcore. He has also participated in collaborative research with Bell Laboratories (Lucent), AT&T Laboratories, Tellium, Inc. and Lincoln Laboratory on various network design problems. Professor Bienstock's teaching and research interests include combinatorial optimization and integer programming, parallel computing and applications to networking. Professor Bienstock has published in journals such as Math Programming, SIAM and Math of OR.

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Professor Jose Blanchet joined the IEOR Department in Spring 2008. His research interests include applied probability, computational finance, MCMC, queueing theory, rare-event analysis, simulation methodology, and risk theory. Professor Blanchet received his bachelor degree from Instituto Tecnológico Autónomo de México for Applied Mathematics and Actuarial Science and his masters and Ph.D. from Stanford University for Operations Research. Previously he has taught at Harvard University.

Amongst other distinguished awards and honors, Professor Blanchet won the Presidential Early Career Award for Scientists and Engineers (PECASE) in 2010, the highest honor that any young scientist or engineer can receive from the United States government.

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Professor Mark Broadie joined Columbia University's Industrial Engineering and Operations Research Department in 1983. His main research areas include the pricing of derivative securities, risk management, and portfolio optimization. Much of his research focuses on the design and analysis of efficient numerical methods, including Monte Carlo methods, for the pricing and risk management of financial instruments. Professor Broadie is editor-in-chief of the Journal of Computational Finance and serves as associate editor for Operations Research and Computational Management Science. Professor Broadie teaches the elective course Security Pricing: Models and Computation. He also teaches doctoral courses in Computational Finance and Computing for Business Research. Professor Broadie has given seminars and courses worldwide and has done extensive consulting for financial firms. Previously he was a vice president at Lehman Brothers in their fixed-income research group.

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Maria Chudnovsky joined the IEOR Department at Columbia University in 2006. She received her B.A. and M.S. from Technion-Israel Institute of Technology, and a Ph.D. from Princeton University in 2003. Her research interests are in graph theory and combinatorial optimization. Recently she was a part of a team of four researchers that proved the strong perfect graph theorem, a 40-year-old conjecture that had been a well-known open problem in both graph theory and combinatorial optimization. For this work, she was
awarded the Ostrowski foundation research stipend. In 2004 she was named one of the "brilliant ten" young scientists by the Popular Science magazine.

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Rama Cont joined Columbia University's IEOR Department in 2006, after previous positions as CNRS research scientist at Centre de Mathématiques Appliquées, Ecole Polytechnique (France), and visiting professor at Princeton University. His research deals with probability theory and the modelling of extreme risks -market discontinuities, systemic risk and instabilities - in financial markets. His research focuses on stochastic modeling and applications in financial risk management, in particular systemic risk. Rama has taught at various academic institutions in Europe and the U.S. including Ecole Polytechnique, Université de Paris VI, Sorbonne, Princeton, Osaka University, Université Paris-Dauphine, and HEC. He has worked as a consultant for financial institutions and regulatory bodies worldwide, on topics such as the design of large-scale risk management systems, the central clearing of OTC derivatives and the impact of automated trading strategies on market stability. Currently Rama is the Editor in Chief of the Encyclopedia of Quantitative Finance, a 4 volume major reference work in quantitative finance, and the director of the Center for Financial Engineering at Columbia University.

In 2010, he was awarded the Louis Bachelier Grand Prize by the French Academy of Sciences for his research on the mathematical modeling of financial risks.

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Professor Dehnad was a Managing Director in the Global Portfolio Optimization group at Citigroup. He headed the Exotic Credit Trading and is the Global head of new Credit Derivatives Products. Previously, he was head of Fixed Income Derivatives Structuring and New Products. Prior to the merger of Citibank and Travelers group, he was the head of Hybrid Desk at Citibank where he created products such as Flexible Cap, Q-Cap, and Defensive Swap etc. Professor Dehnad received his BSc. in Mathematics with first class honors from University of Manchester, England and his PhD. in Math from University of California Berkeley. He was a Deputy Director of Foreign Exchange department at Central Bank of Iran. After receiving his second Doctorate in Applied statistics from Stanford University, he joined AT&T Bell Labs where he published the book “Quality Control and Taguchi Method.” He has worked at the Program trading firm of D.E. Shaw and Derivatives marketing and structuring group at Chase Manhattan Bank. For the past 10 years, Professor Dehnad has been an Adjunct Professor of Operations Research at Columbia University. He has taught at University of California at Berkeley, San Jose State University, and Rutgers University.

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Professor Emanuel Derman joined Columbia University's Industrial Engineering and Operations Research Department in 2003. Prior to joining Columbia, he was a Managing Director at Goldman, Sachs & Co, where he was head of the Quantitative Strategies group in the equities division, and then head of Quantitative Risk Strategies in firm wide risk. He is best known for his work on the Black-Derman-Toy interest-rate model and for developing local volatility models of the implied volatility smile. He was the IAFE/Sungard Financial Engineer of the Year in 2000. Professor Derman's research interests include quantitative finance, financial engineering, derivatives valuation, volatility models and risk management.
He has published in numerous journals including the Financial Analysts Journal, RISK, The Journal of Portfolio Management, and The Journal of Derivatives. His recent memoir, "My Life as a Quant: Reflections on Physics and Finance", was published in 2004 and was selected as one of Business Week's Top Ten Books of the Year.

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David DeRosa is president of DeRosa Research and Trading, Inc. He is an Adjunct Associate Professor of Industrial Engineering and Operations Research at Columbia University and an Adjunct Professor of Finance and Fellow of the International Center for Finance at the Yale School of Management. He received his Ph.D from the Graduate School of Business of the University of Chicago in finance and economics and his A.B. in economics from the College of the University of Chicago.


**Guillermo Gallego**
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Professor Guillermo Gallego joined Columbia University's Industrial Engineering and Operations Research Department in 1988 where he has been conducting research in the areas of Inventory Theory, Supply Chain Management, Revenue Management and semi-conductor manufacturing. His work has been supported by numerous Industrial and Government grants. Professor Gallego has published influential papers in the leading journals of his field where he has also occupied a variety of editorial positions. Professor Gallego has consulted for large corporations such as IBM, Lucent, and Northwest Airlines, and government agencies such as the National Research Council and the National Science Foundation. His graduate students are associated with prestigious universities. He spent his 1996-97 sabbatical at Stanford University and was a visiting scientist at the IBM Watson Research Center from 1999-2003. He served as the Chairman of IEOR from 2002 to 2008.

**Paul Glasserman**
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Professor Paul Glasserman joined Columbia University in 1991. Prior to joining Columbia, Paul Glasserman was with Bell Laboratories. He has also been a visiting professor at Princeton. Professor Glasserman's research and teaching address risk management, the pricing of derivative securities, Monte Carlo simulation, statistics and operations. Professor Glasserman is a recipient of the Wilmott Award for Cutting-Edge Research in Quantitative Finance, a fellowship from the FDIC Center for Financial Research, a National Young Investigator Award from the NSF, a University Partnership Award from IBM, the Outstanding Simulation Publication Award from the Institute of Management Science, and the Erlang Prize in applied probability from INFORMS. He is also a two-time recipient of the Dean's Award for Teaching Excellence. He serves as associate editor of Finance & Stochastics, Mathematical Finance, the Annals of Applied Probability, and the Journal of Computational Finance. He is a member of the Education and
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A member of Columbia University's Industrial Engineering and Operations Research Department since 1982, Professor Goldfarb served as Chair of the Department from 1984-2002. In addition, in 1994-95, he served as Acting Dean of the School of Engineering and Applied Science. Before coming to Columbia, Professor Goldfarb held positions as Professor and Acting Chair in the Computer Science Department at the City College of New York, Visiting Professor in the Department of Computer Science and School of Operations Research and Industrial Engineering at Cornell University and Assistant Research Scientist at the Courant Institute of Mathematical Sciences of New York University. Professor Goldfarb's teaching and research interests include algorithms for linear, quadratic, semidefinite, second-order cone and general nonlinear programming, network flows, large sparse systems, and applications in robust optimization, finance and imaging. Professor Goldfarb has published approximately seventy technical papers and has served on the editorial boards of several journals including Editor-in-Chief of Mathematical Programming, Editor of the SIAM Journal on Optimization and the SIAM Journal on Numerical Analysis, and Associate Editor of Operations Research and Mathematics of Computation. He has been a member of the Councils of the Mathematical Programming Society and the American Mathematical Society, numerous technical society program and award committees, and advisory committees to various universities and government research agencies. The 1995 recipient of the Institute for Operations Research and Management Sciences Prize for Research Excellence in the Interface between Operations Research and Computer Science, Professor Goldfarb also received honorable mention for the 1996 SIAM Optimization Prize and was honored with the 1999 Great Teachers Award from the Society of Columbia Graduates.

Vineet Goyal  
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Professor Vineet Goyal joined the Industrial Engineering and Operations Research Department in 2010. He received his Bachelor's degree in Computer Science from Indian Institute of Technology, Delhi in 2003 and his Ph.D. in Algorithms, Combinatorics and Optimization (ACO) from Carnegie Mellon University in 2008. Before coming to Columbia, he spent two years as a Postdoctoral Associate at the Operations Research Center at the Massachusetts Institute of Technology.

Professor Goyal is interested in the development of tractable approaches for dynamic optimization problems under uncertainty and their applications in electricity markets, revenue management and supply-chain and inventory management.

David A. Gulley  
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Dr. David A. Gulley is an economist and management scientist with over 30 years of experience as an educator, consultant, and business executive. He has extensive international experience and has worked with leading companies and agencies in diverse industries including software, financial services, pharmaceuticals, and gold mining. He is often called upon to testify in court proceedings on matters related to economics, finance, statistics, and business conduct. A former Fulbright Fellow and National Science Foundation Post-Doctoral Fellow, Dr. Gulley has been a visiting scholar, lecturer, or professor at leading universities in the United States and Europe, and is the author of more than 50 books and articles.
His research has been sponsored by major scientific foundations and he has received a number of professional distinctions and honors. Dr. Gulley is also a Managing Director at Navigant Consulting, Inc.

Mark Higgins
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Dr. Higgins is currently a Managing Director at JPMorgan Chase, co-heading a quant developer group called the Analytic Strategies Group which covers foreign exchange, commodities, emerging markets, and mortgages. His group covers market making businesses, mainly on the derivatives side, though also in foreign exchange electronic market making and hedging algorithms.

Prior to JPM he worked at Goldman Sachs where he ran the foreign exchange and NY rates strategies teams. He also spent two years as a consultant building a power and natural gas risk management system at Virginia Power.

Dr. Higgins has a Ph.D. in astrophysics from Queen's University at Kingston, in Ontario, Canada.

Martin Haugh
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Martin Haugh originally joined the Industrial Engineering and Operations Research Department in January 2002 after completing his Ph.D. in Operations Research at MIT. He was a faculty member in the IEOR department until June 2005 and during this time his teaching and research focused on financial engineering. He then moved to industry and between 2005 and 2009 worked for high profile hedge funds in both New York and London, specializing in equity and credit derivatives. He returned to academia and the IEOR department in July 2009.

His current research interests include quantitative finance, Monte-Carlo simulation, supply chain management and dynamic programming.

Xuedong He
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Xuedong He received his bachelor degree in Mathematics and Applied Mathematics from Peking University in 2005. He joined the Chinese University of Hong Kong as a Ph.D. student in 2005 and moved to the University of Oxford in 2008, where he has received his doctorate degree in Mathematical Finance in July 2009.

His research interests include behavioral finance, portfolio choice and stochastic control.

Ali Hirsa
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Ali received his Ph.D. in Applied Mathematics from University of Maryland at College Park under the supervision of Dilip B. Madan.

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Professor Kachani is conducting research in the fields of dynamic pricing, revenue management, logistics, supply chain and inventory management, traffic flow modeling and transportation analysis. He teaches courses at the undergraduate and graduate levels in the areas of quantitative corporate finance, industrial economics, operations consulting, logistics, pricing, and production and inventory planning.

Prior to joining Columbia, Professor Kachani worked as a senior consultant in the Boston office of McKinsey & Company. He continues to consult to McKinsey and to large corporations on issues revolving around pricing, supply chain management, operations, asset management, and corporate finance.

Professor Kachani has been serving as the Director of Master's Programs and the Director of Executive Education at the Department of Industrial Engineering and Operations Research since July 2008. He serves on the Columbia University Senate, where is a member of the University Senate Executive Committee and the Chair of the University Senate Budget Review Committee.

Professor Kachani received a Ph.D. in Operations Research from the MIT Sloan School of Management. He also holds a Master of Science in Operations Research from the MIT Sloan School of Management and a Diplôme d'Ingénieur in Applied Mathematics from École Centrale Paris.

As of July 1, 2011, Professor Kachani has been appointed by the Dean's Office as the Vice Dean for Professional and Executive Programs. He is supporting the departments in the School of Engineering and Applied Sciences in their continuing efforts to attract the best and brightest students and to offer the best professional, executive, and distance education programs in the world. He is working with these departments to achieve the current programs' growth goals and new program development, and to significantly enhance the student life experience of the Engineering School's professional Master's students to bring it on a par with the other outstanding professional programs at Columbia, such as MBA and JD students.

**Iraj Kani**  
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Dr. Kani is currently the president and founder of Martingale Technologies, Inc., a provider of consulting and analytic services to financial institutions and asset management industry. Prior to that, he was a vice president at the Quantitative Strategies Group of the Equity Derivatives Division at Goldman Sachs, where he was responsible for quantitative modeling of equity structured products and exotic options. Prior to Goldman Sachs he was a member of the Fixed Income Swaps and Derivatives trading group at Bankers Trust & Co., where he provided quantitative risk modeling and support for fixed income derivatives securities. Dr. Kani’s previous research was focused primarily on the nature and impact of volatility risk in equity derivatives markets. His current research is focused on understanding of distributional aspects of dynamical trading strategies, and methodologies for implying dynamical strategies from the observed time series of returns. He received a Ph.D. in Theoretical Physics from University of Oxford (in conjunction with Harvard University) and has Masters and Bachelors degrees in both Mathematics and Physics from Universities of Michigan and Minnesota.

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Professor Steven Kou joined Columbia University's Industrial Engineering and Operations Research Department in 1998, and he teaches courses in financial engineering, stochastic models, and probability and statistics. Prior to joining Columbia, Professor Kou was an assistant professor in the department of statistics at the University of Michigan. Professor Kou's research interests include mathematical and computational finance, and applied probability. He has published in numerous journals including Management Science, Mathematical Finance, Advances in Applied Probability, Annals of Applied Probability, Statistica Sinica, and Finance and Stochastics. In terms of financial engineering, professor Kou is well-known for his research on the double exponential jump diffusion model, models for growth stocks, the numerical pricing of discrete path-dependent options, market LIBOR models with jump risk, and option pricing in incomplete markets. His results have been widely used on Wall Street, and have been incorporated into standard MBA textbooks, such as the textbook by John Hull.

Alex Kuznetsov
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Alex Kuznetsov has worked on Wall Street since 1997, as a technologist, strategist, and trader at Credit Suisse, Barclays Capital and Goldman Sachs. He is currently building his own algorithmic trading business. His interests and experience include fixed income strategy, interest rate derivatives, electronic trading of fixed income products, and algorithmic trading systems. He has an active interest in educating his younger colleagues about the financial industry and its use of technology, and has developed and taught training courses covering these subjects. He is the author of "The Complete Guide to Capital Markets for Quantitative Professionals" (McGraw-Hill, 2006). Before coming to Wall Street, Alex was pursuing an academic career in physics. He holds a Ph.D. in theoretical condensed matter physics from the U.S.S.R. Academy of Sciences.

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Tim Leung joined Columbia University’s IEOR Department in July 2011.

Previously, he had been an Assistant Professor of Applied Mathematics & Statistics at Johns Hopkins University since September 2008. His research focuses on the stochastic modeling and optimal control
problems in finance, with an emphasis on employee stock options and credit risk. Professor Leung has taught courses in the areas of Financial Engineering and Probability Theory.


Michael D. Lipkin
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Mike Lipkin has been an options market maker for the past 16 years on the American Stock Exchange. He has also done research in derivatives, producing with M. Avellaneda a generally accepted theory of the pinning of optionable stocks on expirations. His current research involves take-overs, earnings and special announcements, which he covers in the course, “Experimental Finance”, he co-developed and teaches here with Sacha Stanton. His background includes a Ph.D. in Chemistry, but the best training for derivatives work has been a mild expertise in bridge playing.

Mariana Olvera-Cravioto
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Dr. Olvera-Cravioto joined the Department of Industrial Engineering and Operations Research in 2006. She holds an M.S. in Statistics and a Ph.D. from the Department of Management Science and Engineering, both from Stanford University. She also holds an undergraduate degree in applied mathematics from ITAM (Instituto Tecnológico Autónomo de México). For her dissertation Dr. Olvera-Cravioto conducted research on single server queues with heavy-tailed processing times. Her ongoing research is mostly in applied probability, in particular, stochastic systems, queueing theory, heavy-tailed distributions, simulation, and inventory control.

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Ali Sadighian is an assistant professor in the School of Business and Information Systems at The City University of New York (CUNY)/York College, where he teaches Operations Management and Advanced Statistics. His current research interests are revenue management, operations management, supply chain management and game theory. He received his B.S. in Industrial Engineering and MBA from Sharif University of Technology, Tehran, Iran and holds and M.S. and Ph.D. in Operations Research from Columbia University in the City of New York. He has previously taught Production/Inventory Planning and Control at IEOR department and currently teaches Industrial Economics and Advanced Engineering & Corporate Economics.

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Jay Sethuraman joined Columbia University’s Department of Industrial Engineering and Operations Research Department in 1999. His research interests are in the areas of scheduling, discrete optimization and its applications, and applied probability.
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Professor Karl Sigman joined Columbia University’s Industrial Engineering and Operations Research Department in 1987. Professor Sigman was the recipient of the Distinguished Faculty Teaching Award both in 1998 and in 2002. He teaches courses in stochastic models, financial engineering and queueing theory. Before joining Columbia, Professor Sigman was a postdoctoral associate at the Mathematical Sciences Institute at Cornell University. Professor Karl Sigman’s research interests include queueing theory, stochastic networks, point processes, insurance risk, and economics. He has published in numerous journals including Stochastic Processes and Their Applications, Queueing Systems, Journal of Applied Probability, and Mathematics of Operations Research.

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Alexander Stanton specializes in real-time trading systems and VLDB design. With a Masters in Electrical Engineering from Imperial College of Science, Technology and Medicine, London, his focus quickly turned to implementation/optimization of trading algorithms and data analysis for the financial sector, specifically hedge funds. His research involves option trading strategies (pinning and take-overs) with Mike Lipkin and Tom MacFarland, as well as work with Marco Avellaneda of the Courant Institute (NYU, CIMS).

Clifford Stein
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Professor Clifford Stein joined Columbia University's Industrial Engineering and Operations Research Department in 2001, where he has been conducting research in the areas of Combinatorial Optimization, Scheduling and Network Algorithms. Prior to joining Columbia, he spent 9 years as an Assistant and Associate Professor in the Dartmouth College Department of Computer Science. Professor Stein has published many influential papers in the leading conferences and journals in his field, and has occupied a variety of editorial positions. His work has been supported by the National Science Foundation and Sloan Foundation. He is the winner of several prestigious awards including an NSF Career Award, an Alfred Sloan Research Fellowship and the Karen Wetterhahn Award for Distinguished Creative or Scholarly Achievement. He is also the co-author of the textbook "Introduction to Algorithms," with T. Cormen, C. Leiserson and R. Rivest. This book is currently the best-selling textbook in algorithms and has been translated into 8 languages. Professor Stein was elected Chairman of the IEOR Department, starting July 2008.

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Leon Tatevossian is currently a senior risk manager in the Group Risk Management area at Royal Bank of Canada Capital Markets. Leon has twenty-two years of experience in the fixed-income capital markets, including positions as a trader, quantitative strategist, derivatives modeler, and market-risk analyst. In 2006-07, he was a principal and senior trader in an asset-backed securities proprietary trading group at Banc of America Securities. His prior experience includes trader and strategist/modeler roles in US Treasury securities, US agency securities, interest-rate derivatives, mortgage-backed securities, and credit derivatives at Morgan Stanley, Salomon Brothers, Citicorp Securities, ABN AMRO Incorporated, and Countrywide Securities. Leon also worked as a fixed-income derivatives analyst in the Firmwide Risk
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Leo M. Tilman is a recognized authority on financial markets, corporate strategy, and risk management and President of L.M. Tilman & Co., a strategic advisory firm that serves governments, financial institutions, corporations, and institutional investors worldwide. Through thought leadership in finance and risk management, L.M. Tilman & Co. helps its clients create lasting economic value. Prior to founding the firm, he held senior positions with BlackRock as well as Bear Stearns, where he was Chief Institutional Strategist and Senior Managing Director.

Mr. Tilman teaches graduate-level finance at Columbia University and is the author of three books translated into several foreign languages: Financial Darwinism (2009), Asset/Liability Management (2003), and Risk Management (2000). In 2010, in collaboration with the Nobel economist Edmund Phelps, he co-authored a Harvard Business Review proposal to create of the First National Bank of Innovation - a novel financial institution dedicated to financing innovative entrepreneurial projects and fostering economic dynamism.

Mr. Tilman has been profiled as a Business Visionary by Forbes, a distinction given to "influential authors, decision makers, and thought leaders in the field of business." He is a contributing editor of The Journal of Risk Finance and serves on the advisory board of the Center on Capitalism and Society at Columbia University and on the board of directors of Atlantic Partnership. Mr. Tilman was honored by the World Economic Forum among a select group of executives, public figures and intellectuals recognized for "their professional accomplishments, commitment to society and potential to contribute to shaping the future of the world." He holds B.A. and M.A. degrees in mathematics from Columbia University and has completed executive education in leadership and public policy at the Kennedy School of Government, Harvard University.

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Professor Van-Anh Truong joined the Industrial Engineering and Operations Research Department in 2010. She received a Bachelor’s degree from University of Waterloo in Mathematics in 2002, and a Ph.D. from Cornell University in Operations Research in 2007. Before coming to Columbia, Professor Truong was a quantitative associate at Credit Suisse, and a quantitative researcher at Google.

Professor Truong works in the general areas of capacity planning, inventory theory, and supply-chain management. She is interested in separation methods for stochastic dynamic programming, approximation algorithms, and learning-based optimization, especially in the context of high-dimensional problems.

Anthony C. Webster
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Anthony Webster is a Lecturer in the Discipline of Finance in Columbia University's School of Engineering and Applied Science, where he teaches Introduction to Accounting and Finance and Decision Models and
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Mr. Webster is president and senior portfolio manager of West End Advisors, LLC, which provides investment management and financial planning services to individuals and institutional investors. He has authored books on technology and construction economics, published extensively in leading technology journals, and served on the boards of high-growth companies and leading technical publications.

Mr. Webster earned an MBA in finance from Columbia University’s Business School, an M.S. in Engineering Mechanics from Columbia University’s Engineering School, and a B.S. in Applied Science in Engineering from Rutgers University (summa cum laude).

Ward Whitt
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Professor Whitt joined Columbia University’s IEOR Department in 2002, after spending 25 years in research at AT&T, first at Bell Labs and then at AT&T Labs, where he was a Technology Leader and an AT&T Fellow. At Columbia, Professor Whitt teaches courses on stochastic processes and their applications. Professor Whitt’s research interests include stochastic processes, stochastic-process limits, queues, numerical transform inversion, telecommunication applications, and customer contact centers. He has over 250 research publications. In 1996 he was elected to the National Academy of Engineering.

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David Yao joined the IEOR Department in 1983, and became a full professor in 1988. He has been an IEEE Fellow, and a recipient of many awards, including the Outstanding Paper Prize (2003) from the Society for Industrial and Applied Mathematics, the Franz Edelman Award (1999) from the Institute for Operations Research and Management Sciences, the Outstanding Technical Achievement Award (1999) from IBM, the Guggenheim Fellowship (1991/92) from the Guggenheim Foundation, the Presidential Young Investigator Award (1987-92) from the National Science Foundation, and the George Nicholson Prize (1983) from the Operations Research Society of America. Author/co-author of over 160 refereed publications, three books and five edited volumes, he is the Stochastic Models Area Editor of Operations Research, and has served on the editorial board of several other leading journals. A principal investigator of over two dozen research grants and contracts, he has done extensive scientific and consulting work in semiconductor manufacturing, computer systems scheduling, Internet and web-server performance optimization, and supply chain management. He is a holder of four U.S. patents in manufacturing operations and supply-chain logistics.