

# Olga Kuryatnikova

Rotterdam, The Netherlands

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## EXPERIENCE

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- **Erasmus University Rotterdam, Netherlands**  
Assistant professor at Erasmus School of Economics  
Research: non-linear optimization, optimization for networks and markets. Teaching: Linear Programming, Optimization Under Uncertainty. Supervision: B.Sc. and M.Sc. theses.  
*October 2020 - present*
- **University of Western Ontario, Canada**  
Postdoctoral researcher at Ivey Business School  
Research: solving non-linear problems in energy network optimization  
*October 2019 - October 2020*
- **Tilburg University, Netherlands**  
Researcher and teacher at the Econometrics and Operations Research Department  
Research: polynomial optimization, convex optimization. Teaching: Convex Optimization, Business Analytics, Statistics.  
*September 2015 - September 2019*
- **Sociale Verzekeringsbank, Netherlands**  
Intern in the Department of Finance & Control  
Built an econometric model of demand for social assistance for retirees.  
*April 2014 - July 2014*
- **Expert RA, Russia**  
Credit risk analyst in the Department of Corporate Ratings  
Developed credit rating methodologies and conducted credit risk analysis for pension funds, non-financial companies and sovereign issuers.  
*June 2011 - August 2013*

## EDUCATION

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- **Ph.D. Operations Research**  
Tilburg University, the Netherlands  
*2015 - 2019.*
- **M.Sc. Econometrics and Operations Research**  
Tilburg University, the Netherlands  
*2013 - 2015*

## EDUCATION (cont.)

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- **M.Sc. Financial Economics**  
Higher School of Economics, Russia  
*2010 - 2012*
- **B.Sc. Economics**  
Moscow State University, Russia  
*2006 - 2010*

## SKILLS

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- **Methods**  
Mathematical modeling and optimization, econometric modeling, statistical analysis, machine learning, decision making based on data analysis.
- **IT**  
MS Office,  $\LaTeX$ , Matlab, Python. Some experience with Github, Julia, Jupiter Notebook, R, SQL, Stata.
- **Languages**  
Russian (native), English (fluent), Dutch (advanced).

## MAIN RESEARCH

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- **The maximum  $k$ -colorable subgraph problem and related problems**, with R. Sotirov and J. C. Vera. *Inform Journal on Computing*, 2021.
- **Two-stage adjustable robust optimization applied to Optimal Power Flow**, with B. Ghaddar and D. K. Molzahn. *Working paper*, 2021.
- **New bounds for truthful scheduling on two unrelated selfish machines**, with J. C. Vera. *Theory of Computing Systems*, 2020.
- **Copositive way to obtain certificates of non-negativity over general semialgebraic sets**, with J. C. Vera and L.F. Zuluaga. *Working paper*, 2019.

## Other

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- Recent conferences and workshops: Theoretical Foundations of Electricity Market Design (2022), SIAM Conference on Optimization (2021), ICCOPT Conference on Continuous Optimization (2019).
- Operations Research Seminar organizer at Erasmus University Rotterdam (2020 - present).