Olga Kuryatnikova

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EXPERIENCE

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

• Ph.D. Operations Research

Tilburg University, the Netherlands 2015 - 2019.

• M.Sc. Econometrics and Operations Research

Tilburg University, the Netherlands 2013 - 2015

EDUCATION (cont.)

• M.Sc. Financial Economics

Higher School of Economics, Russia 2010 - 2012

• B.Sc. Economics

Moscow State University, Russia 2006 - 2010

SKILLS

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

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

Other

- 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).