Olga Kuryatnikova

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EXPERIENCE

- **Erasmus University Rotterdam, Netherlands**
  Assistant professor at Erasmus School of Economics
  Theory: non-linear optimization. Applications: networks (e.g., energy, water, transport) and markets. Teaching: Linear Programming, Optmization 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, AIMMS. Some experience: 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 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).