Parshan Pakiman

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Overview

I am a fourth-year Ph.D. student seeking a research internship position in fall 2020. My research advances machine learning, forecasting, reinforcement learning, planning, and data-driven optimization with applications in marketing, e-commerce, online retailing, supply chain, and pricing. I employ state-of-the-art platforms such as Gurobi, TensorFlow, CPLEX, Pyomo, and OpenAI Gym for large-scale computation.

Education

University of Illinois at Chicago (UIC), Chicago, IL — Spring 2017 - Present
Ph.D. in: Information and Decision Sciences
Areas of research: Machine Learning and Operations Management
Co-advisors: Professors Selva Nadarajah and Negar Soheili

University of Illinois at Chicago (UIC), Chicago, IL — Spring 2017 - Present
M.Sc. in: Business Analytics

University of Tehran (UT), Tehran, Iran — Fall 2012 - Fall 2016
B.Sc. in: Applied Mathematics

Experiences

- Collaborated with Foresight ROI, Inc on a marketing lift forecasting and campaign optimization project (link to the resulting research paper: https://dl.acm.org/doi/10.1145/3292500.3330788). — Fall 2017 - Present
- Working with a major technology provider in fast-fashion sector to adaptively learn changing customer demand and modify pricing strategies to maximize revenue. — Spring 2019
- Teaching and implementation experience in graduate classes with statistical and machine learning forecasting methods and data mining techniques. — Fall 2014 - Present
- Collaborator on a multi-university and industry initiative to develop an open-source approximate dynamic programming and reinforcement learning platform to solve business problems. — Fall 2019

Research Interests

- Developing machine learning and inverse reinforcement learning techniques to construct predictive models and use them for forecasting in marketing and retailing domains.
- Designing algorithms that use forecasts to prescribe data-driven and robust decisions for pricing, e-commerce, and warehousing applications.
- Solving large-scale sequential decision making problems by combining techniques from approximate dynamic programming, randomized and high-dimensional sampling, and optimization.

Published or Submitted Papers

- Self-guided Approximate Linear Programs. Coauthors: Selvaprabu Nadarajah, Negar Soheili, and Qihang Lin. *Major revision at Management Science.* https://arxiv.org/abs/2001.02798. — Spring 2020
- SMOILE: A Shopper Marketing Optimization and Inverse Learning Engine. Coauthors: Abhilash Reddy Chenreddy, Selvaprabu Nadarajah, Ranganathan Chandrasekaran, and Rick Abens. *In Proceedings of the 25th ACM SIGKDD International Conference on Knowledge Discovery & Data Mining (KDD '19).* https://dl.acm.org/doi/10.1145/3292500.3330788. Acceptance rate for oral presentation is 6.4%. — Summer 2019

Working Research Papers

- Adaptively Robust Demand Learning for Dynamic Pricing. Coauthors: Boxiao (Beryl) Chen, Selvaprabu Nadarajah and Stefanus Jasin. *Draft is available upon request.* — Present
- Managing Packing Efficiency and Sustainability in E-commerce: A Semi-supervised Learning Approach. Coauthors: Selvaprabu Nadarajah and Yun Fong Lim. *Work in progress.* — Present
- Convex Optimization using Random Features. Coauthors: Selvaprabu Nadarajah and Negar Soheili. *Work in progress.* — Present

Technical Skills

Programming language: Python, C++, C, R, Java, HTML, JavaScript
Python package: NumPy, SciPy, GurobiPy, TensorFlow, SciKitLearn, CVXPY, Pyomo, Matplotlib, Pandas
Software: Matlab, Tableau, Microsoft/Libre Office, RapidMiner
Operating systems: Linux, MacOS, Windows

Awards and Honors

Doctoral scholarship and fellowship:	Department of Information and Decision Sciences, University of Illinois at Chicago	Spring 2017 - Present
Top student award:	Department of Mathematics, Statistics and Computer Science, University of Tehran	Fall 2016
Technical qualification:	RoboCup Iran open, soccer 2D simulation league	Fall 2016
Technical qualification:	Khwarizmi international award, soccer 2D simulation league	Fall 2010

Invited Talks

Adaptively Robust Demand Learning for Dynamic Pricing

INFORMS Annual Meeting, Virtual — Fall 2020

Self-guided Approximate Linear Programs

POMS 30th Annual Conference, Washington D.C. — Spring 2019
INFORMS Annual Meeting, Phoenix, AZ — Fall 2018
POMS 29th Annual Conference, Houston, TX — Spring 2018

SMOILE: A Shopper Marketing Optimization and Inverse Learning Engine

The 25th ACM SIGKDD Conference on Knowledge Discovery and Data Mining, Anchorage, AK — Summer 2019

Managing Packing Efficiency and Sustainability in E-commerce: A Semi-supervised Learning Approach

Symposium on Energy, Environment & Sustainability (SEES), Virtual — Spring 2020

Teaching Experiences

Lecture for statistical models and methods for business analytics — Spring 2019 - Fall 2019

Topic: Applications of regression, classification and likelihood maximization
Slides: https://chicagodatascience.github.io/s19/575/

Teaching Assistant, University of Illinois at Chicago / University of Tehran — Spring 2014 - Present

Business data mining (IDS 472)
Business forecasting (IDS 476)
Statistical models and methods for business analytics (IDS 575)
Data science for online customer analytics (IDS 594)
Introduction to operations management (IDS 532)
Numerical linear algebra
Introduction to numerical analysis and scientific computing

Service

Reviewer

Computers & Operations Research — Spring 2019
Information Systems and Operational Research — Fall 2018
Electronic Commerce Research — Spring 2018 - Present