Parshan Pakiman

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SUMMARY

I am a third-year Ph.D. student seeking a research internship position in summer 2020. My area of research includes reinforcement learning and approximate dynamic programming, inverse reinforcement learning, and data-driven and robust optimization with applications in marketing, operations, online retailing, and warehousing.

EDUCATION

University of Illinois at Chicago (UIC), Chicago, IL

Ph.D. in: Information and Decision Sciences

Areas of research: Operations Research and Machine Learning with applications in Operations and

Marketing

Co-advisors: Prof. Selva Nadarajah and Prof. Negar Soheili

University of Illinois at Chicago (UIC), Chicago, IL

M.Sc. in: Business Analytics

University of Tehran (UT), Tehran, Iran

B.Sc. in: Applied Mathematics

RESEARCH INTERESTS

• Solving sequential decision making problems by combining techniques from approximate dynamic programming, randomized and high-dimensional sampling, and optimization.

 Developing algorithms for online retailing and warehousing problems using data-driven optimization, robust optimization, and inverse reinforcement learning methods.

RESEARCH PAPERS

• SMOILE: A Shopper Marketing Optimization and Inverse Learning Engine. Joint work with Abhilash Reddy Street, Selvaprabu Nadarajah, Ranganathan Chandrasekaran, and Rick Abens. In The 25th ACM SIGKDD Conference on Knowledge Discovery and Data Mining.

• Self-guided Approximate Linear Programs. Joint work with Selvaprabu Nadarajah, Negar Soheili, and Qihang P. Lin (draft available upon request).

• Box-suite Optimization for Online Retailers. Joint work with Selvaprabu Nadarajah and Yun Fong Lim (work progress).

Experiences

• Visiting Ph.D. student at Booth School of Business, University of Chicago, Chicago, IL.

• Visiting Ph.D. student at IEMS, Northwestern University, Chicago, IL.

• Collaborating with Foresight ROI, Inc on a shopper marketing campaign optimization project.

TECHNICAL SKILLS

Programming language: Python, C++, C, R, Java Optimization solver: GUROBI, AMPL, GAMS

> Software: Matlab, Microsoft/Libre office Operating systems: Linux, MacOS, Windows

Awards and Honors

Doctoral scholarship: Department of Information and Decision Sciences, University of Illinois at Chicago Spring 2017 -Present CBA 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

Spring 2017 -Present

Spring 2017 -Present

Fall 2012 - Fall 2016

Summer 2019

Dracant

Fall 2018

Spring 2017

Fall 2017 - Present

INVITED TALKS

• Self-guided Approximate Linear Programs

POMS 30th Annual Conference, Washington D.C. INFORMS Annual Meeting, Phoenix, AZ. POMS 29th Annual Conference, Houston, TX.

Spring 2019 Fall 2018 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

Spring 2019

Spring 2017 -Present

TEACHING EXPERIENCE

Guest lecture for statistical models and methods for business analytics

Topic: Applications of regression, classification and likelihood maximization

Slides: https://chicagodatascience.github.io/s19/575/

Teaching Assistant, University of Illinois at Chicago

Introduction to operations management (IDS 532) Statistical models and methods for business analytics (IDS 575)

Data science for online customer analytics (IDS 594)

Business data mining (IDS 472) Business forecasting (IDS 476)

Teaching Assistant, University of Tehran

Numerical linear algebra

Introduction to numerical analysis and scientific computing

Fall 2014 - Fall 2016

SERVICE

Reviewer

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