Utsav Sadana

Contact Information

PhD Candidate, HEC Montréal
Researcher, GERAD
5425 Avenue Decelles, Apt. 20
Montréal H3T 1W3, Quebec, Canada

Email: utsav.sadana@hec.ca
Phone: +1 514 814 7508
Webpage: https://utsav19.github.io/

Research Interests

Theory: Optimal Control, Game Theory, Robust Optimization
Applications: Security, Regulations, Pricing

Education

HEC Montréal, Canada
PhD in Management Science (Chair in Game Theory and Management) Fall 2017 - Present
CGPA: 4.13/4.30

Indian Institute of Technology (IIT) Kanpur, India Fall 2012 - Spring 2017
MS in Economics
CGPA: 9.2/10
BTech. in Materials Science and Engineering
CGPA: 8.5/10

Conference Presentation

Rudnianski, M., **Sadana, U.**, and Bestougeff, H. (July, 2015). Bayesian Networks and Games of Deterrence. SING11-GTM2015, Saint Petersburg, Russia.

Book Chapter

Rudnianski, M., **Sadana, U.**, and Bestougeff, H. (2016). Bayesian Networks and Games of Deterrence. In Petrosyan, L. A. and Mazalov, V. V., editors, *Recent Advances in Game Theory and Applications: European Meeting on Game Theory, Saint Petersburg, Russia, 2015, and Networking Games and Management, Petrozavodsk, Russia, 2015* (pp. 201–224). Cham, Switzerland: Springer.

Industry Experience

Summer Intern at ORT France, Paris Summer 2015
Research Internship with Prof. Michel Rudnianski
- Established some properties of the games associated with Graphs of Deterrence in order to develop inference schemes for the European Commission FP7 research project LEILA.

Awards and Achievements

- FRQNT International Internship scholarship for a 6-month research internship at UIUC 2019
- J.A. DeSève Scholarship for academic excellence, HEC Montréal 2018
- J.A. DeSève Admission Scholarship, HEC Montréal Foundation 2017-2021
- Admission Scholarship, Prof. Georges Zaccour, GERAD & HEC Montréal 2017-2021
- Graduate Research Award (MHRD, India) to pursue Masters at IIT Kanpur 2016
- Merit-cum-Means Scholarship, IIT Kanpur 2013-2015
- 2-month Research Grant, ORT France, Paris 2015
- Secured 3^{rd} position amongst 90 teams in Manthan National Youth Competition, India 2013

Research in Progress

"Maximum principle for dynamic games with impulse control" with Prof. Georges Zaccour and Prof. Puduru V. Reddy, Indian Institute of Technology Madras, India
"A novel scenario-based distributionally robust optimization model for minimizing the worst-case Conditional Value at Risk" with Prof. Erick Delage, HEC Montréal, Canada.

Technical Skills

- **Programming Languages** MATLAB, C, Octave
- **Other Tools** LaTeX, STATA, GTAP, YALMIP, CPLEX