Utsav Sadana

Postdoctoral Fellow | GERAD & Desautels Faculty of Management, McGill University

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• 4350 Avenue Hôtel-de-Ville, Apt 307, Montréal, H2W 2H5 QC, Canada

Education _

HEC Montréal, Montréal, Canada

Aug. 2017 – May 2021

Ph.D. in Management Science

Ph.D. Thesis: "Essays on Differential Games with Impulse Control"

Advisor: Prof. Georges Zaccour

University of Illinois at Urbana-Champaign (UIUC), USA

Sep. 2019 – Feb. 2020

Visiting Ph.D. student at Coordinated Science Lab

Advisor: Prof. Tamer Başar

Indian Institute of Technology Kanpur, India

Jul. 2012 – May 2017

B.Tech in Materials Science and Engineering (with distinction) & M.S. in Economics

M.S. Thesis: "Empirical Estimation of Corruption in the Judiciary of Bangladesh"

Advisor: Dr. Debayan Pakrashi

Work Experience _____

McGill University, GERAD, Montréal, Canada

June 2021 - Present

Postdoctoral Fellow (FRQNT)

IVADO Project: "Data-driven demand learning and sharing strategies for two-sided online marketplaces"

Mentors: Prof. Mehmet Gumus, Prof. Erick Delage, Prof. Angelos Georghiou

Mathematics and Statistics Help Center, HEC Montréal Library

May 2019 - June 2019

2015

Workshop Assistance

ORT France, Paris Summer 2015

Research Intern

Selected Awards and Honors

• Summer Research Scholarship, ORT France, Paris

• Teaching Excellence Award, Association of Postdoctoral Fellows, McGill University	2022
• Finalist for the "Young Scholar Best Paper Award" at ISDG, Porto, Portugal	2022
• GERAD Postdoctoral Fellowship	2021 - 2022
• FRQNT Postdoctoral Research Scholarship (B3X)	2021 - 2023
• PBEEE Quebec-India Doctoral Research Scholarship	2019-2021
• FRQNT Doctoral Research Scholarship (B2X)	2019-2021
• FRQNT International Internship Program for an internship at UIUC, Illinois	2018
• Fondation J.A. DeSève Bursary (PhD), HEC Montréal for academic excellence. Awarded to 1 Ph.D. student every year	2018
• Graduate Research Award (MHRD, India) to pursue Masters at IIT Kanpur	2016
Merit-cum-Means Scholarship, IIT Kanpur	2013, 2014, 2015

Journal Papers _____

1. U. Sadana and E. Delage, "The value of randomized strategies in distributionally robust risk averse network interdiction problems", Forthcoming in INFORMS Journal on Computing. [pdf]

- 2. U. Sadana, P.V. Reddy and G. Zaccour, "Feedback Nash Equilibria in Differential games with Impulse Control", Forthcoming in IEEE Transactions on Automatic Control. [pdf]
- 3. U. Sadana, P.V. Reddy, T. Başar and G. Zaccour, "Sampled-Data Nash Equilibria in Differential Games with Impulse Controls", Journal of Optimization Theory and Applications, 2021. [pdf]
- 4. U. Sadana, P.V. Reddy and G. Zaccour, "Nash equilibria in nonzero-sum differential games with impulse control", European Journal of Operational Research, 2021. [pdf]

Book Chapter _____

1. M. Rudnianski, U. Sadana, and H. Bestougeff, "Bayesian Networks and Games of Deterrence", Recent Advances in Game Theory and Applications: European Meeting on Game Theory, Saint Petersburg, Russia, 2015, and Networking Games and Management, Petrozavodsk, Russia, 2015, (Eds.) Leon A. Petrosyan and Vladimir V. Mazalov, Springer, 2016.

Talks

- July 2022: International Symposium on Dynamic Games, Porto, Portugal. Title: "Feedback Nash Equilibria in Differential games with Impulse Control"
- June 2022: CORS/INFORMS International Conference, Vancouver, Canada. Title: "Decision-focused Learning for a Newsvendor with Side Information"
- Jun. 2021: Canadian Operational Research Society (CORS) Annual Conference (virtual)
 Title: "The value of randomized strategies in distributionally robust risk averse network interdiction problems"
- Nov. 2020: INFORMS Annual Meeting (virtual)

 Title: "The value of randomized strategies in distributionally robust risk averse network interdiction problems"
- Oct. 2020: Virtual Informal Systems Seminar, McGill and GERAD, Montréal. Title: "Nash equilibria in nonzero-sum differential games with impulse control"
- July. 2020: Workshop on Differential Games, Stony Brook Center for Game Theory, NY, USA. Title: "Nash equilibria in nonzero-sum differential games with impulse control"
- Jun. 2020: CRC Decision Making Under Uncertainty Seminar Series (virtual)

 Title: "The value of randomized strategies in distributionally robust risk averse network interdiction problems"
- Oct. 2019: 11th Workshop on Dynamic Games in Management Science, Montréal, Canada. Title: "Nash equilibria in nonzero-sum differential games with impulse control"
- May 2019: Optimization Days, Montréal, Canada.
 Title: "Is it time to intervene? An impulse control approach to dynamic games"

Courses Taught _

• MGCR-271: Business Statistics (Undergraduate Core Course), McGill University Instructor

Summer 2022

Supervision _____

• Yug Garg, Summer Internship at Desautels Faculty of Management, McGill University, Canada,

Summer 2022

• Nacer Fendri, End of Studies Internship at GERAD (HEC Montréal),

Summer 2022

Academic Service _____

- Session chair for the "Optimizing platform operations under uncertainty" session at CORS/INFORMS International Conference, Vancouver, Canada, 2022
- Served on the **NSERC** (**CGS**) Master's award committee with two professors at McGill University, 2022.
- Co-organizer of the online seminar series Dynamic Games and Applications, Oct. 2020 Jun. 2021
- Reviewer for European Economic Review, Mathematical Methods of Operations Research, Operations Research Letters, The IEEE Control System Letters, and IEEE Transactions on Systems, Man, and Cybernetics: Systems

• Session assistant for an Information Theory session at Allerton Control Conference, Illinois, U.S., 2019

Social Initiatives & Mentorship _____

Workshop, Mathematics and Statistics Help Center, HEC Montréal

Apr. 2019 - May 2019

• Prepared content (lecture notes, handouts, and slides that covered basics of linear algebra and probability theory) for conducting a workshop to help the incoming Master's students, in the field of economics, finance, and quantitative methods in management.

Inclusive Development of Informal Sector Workers

May 2013 - Oct. 2013

Team Project, Citizens for Accountable Governance (CAG)

• Proposed structural layout for registration and grievance redressal of Informal Sector workers.