

# Cheng Guo

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## CONTACT INFORMATION

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## RESEARCH INTERESTS

My research develops theoretically-grounded and computationally-scalable methods to improve the operations of large-scale markets complicated by features such as nonconvexity, stochasticity, network effects, and strategic behavior, with electricity markets as a primary motivation. On the theoretical side, I study market design with provable performance guarantees and rigorous analysis, grounded in duality theory and state-of-the-art conic programming methods. On the computational side, I develop novel decomposition and convex relaxation methods for mixed-integer nonlinear, stochastic, and robust optimization, enabling the solution of large-scale market operations problems that were previously intractable.

## EXPERIENCE

**Clemson University**, Clemson, SC December 2021 - present  
*School of Mathematical and Statistical Sciences*  
Assistant Professor, area: Operations Research  
Tenure clock start: Fall 2022

**Columbia University**, New York, NY 2021 - 2022  
*Department of Industrial Engineering and Operations Research*  
Visiting Researcher

- Host: Daniel Bienstock
- DOE ARPA-E PERFORM (Performance-based Energy Resource Feedback, Optimization, and Risk Management) project

## EDUCATION

**University of Toronto**, Toronto, ON September 2017 - November 2021  
*Department of Mechanical and Industrial Engineering*  
Ph.D. in Industrial Engineering, GPA: 3.96/4.00

- Advisor: Merve Bodur
- Selected coursework: Stochastic Programming & Robust Optimization, Modeling Interactions on Networks, OM Matching Markets, Mathematical Methods in Power Systems

**Columbia University**, New York, NY 2015 - 2017  
*Department of Industrial Engineering and Operations Research*  
M.S. in Operations Research

- Selected coursework: Transportation Analytics & Logistics, Optimization I, Programming for Financial Engineering, Seminar on Queueing Theory

**Wuhan University**, Wuhan, China 2011 - 2015  
*School of Economics and Management*  
B.A. in Economics, B.S. in Mathematics

- Hongyi Honor Program Outstanding Graduates Award
- Selected coursework: Advanced Microeconomics, Industrial Organization, Advanced Financial Theory, Advanced Econometrics, Chaotic Dynamical Systems, Topology

JOURNAL  
ARTICLES

(\*: corresponding author; Underline: student coauthor)

[J5] **Cheng Guo\***, Merve Bodur, Joshua A. Taylor, *Copositive Duality for Discrete Energy Markets*, **Management Science** (forthcoming). [\[pdf\]](#)

[J4] **Cheng Guo\***, Harsha Nagarajan, Merve Bodur, *Tightening Quadratic Convex Relaxations for the Alternating Current Optimal Transmission Switching Problem*, **INFORMS Journal on Computing** (forthcoming). [\[pdf\]](#)

[J3] Daniel Bienstock, Yury Dvorkin, **Cheng Guo\***, Robert Mieth, Jiayi Wang, *Risk-Aware Security-Constrained Unit Commitment*, **IEEE Transactions on Energy Markets, Policy and Regulation** 2.4 (2024): 536-551. [\[pdf\]](#)

[J2] **Cheng Guo\***, Merve Bodur, Dimitri J. Papageorgiou, *Generation Expansion Planning with Revenue Adequacy Constraints*, **Computers & Operations Research** 142 (2022): 105736. [\[pdf\]](#)

[J1] **Cheng Guo\***, Merve Bodur, Dionne M. Aleman, and David R. Urbach, *Logic-based Benders Decomposition and Binary Decision Diagram Based Approaches for Stochastic Distributed Operating Room Scheduling*, **INFORMS Journal on Computing** 33.4 (2021): 1551-1569. [\[pdf\]](#)

PREPRINTS

[P2] **Cheng Guo**, Jiayi Wang, Ozan Candogan, *Endogenous Entry in Networked Markets with Production and Edge Capacity Constraints*. [\[pdf\]](#)

[P1] **Cheng Guo**, Christian Kroer, Yury Dvorkin, Daniel Bienstock, *Incentivizing Investment and Reliability: A Study on Electricity Capacity Markets*. [\[pdf\]](#)

WORKING  
PAPERS

[W2] **Cheng Guo**, Lauren Henderson, Ryan Cory-Wright, Boshi Yang, *Pricing Discrete and Non-linear Markets With Semidefinite Relaxations*.

[W1] Benjamin J. Hamlin, **Cheng Guo**, Margaret Wiecek, *Stochastic Dual Dynamic Programming for Multiobjective Multistage Problems*.

HONORS AND  
AWARDS

- Finalist for student Anna Deza, INFORMS Undergraduate OR Prize Competition, 2020
- Mixed Integer Programming Workshop Student Travel Support, 2019
- Hongyi Outstanding Graduates Award, 2015
- Economics and Management School Scholarship, 2013 - 2014

FUNDING

- Clemson University - Clemson Faculty SUCCEEDS: Program 1 (Project Initiation/SEED Funding, awarded to 16 PIs university-wide) (PI), 2024
- University of Toronto - Bert Wasmund Graduate Fellowships in Sustainable Energy Research, 2018

## TEACHING

**Clemson University***Instructor*

- MATH 8100 - Mathematical Programming (graduate): Fall 2022, Spring 2023, Spring 2024, Fall 2024
- MATH 4400/6400 - Linear Programming (undergraduate/graduate): Fall 2024, Fall 2025, Spring 2026
- STAT 3090 - Introductory Business Statistics (undergraduate): Spring 2022 (virtual), Fall 2023, Fall 2024, Fall 2025

**University of Toronto***Tutorial Teaching Assistant*

- MIE 562 - Scheduling (undergraduate/graduate): Fall 2019, Fall 2020
- MIE 335 - Algorithms and Numerical Methods (undergraduate): Winter 2019

**Wuhan University***Teaching Assistant*

- Probability Theory (undergraduate): Fall 2014

## ADVISING

**Ph.D. Students**

Lauren Henderson (since 2023), Benjamin Hamlin (since 2022, co-advised with Margaret Wiecek)

**M.S. Students**

Lauren Henderson (2024)

**Undergraduate Students**

Jiayi Wang (co-advised, Columbia B.S. 2022 → Stanford Ph.D.), Anna Deza (co-advised, U. Toronto B.A.Sc. 2020 → UC Berkeley Ph.D.), Ryan Do (co-advised, U. Toronto B.A.Sc. 2019 → U. Toronto M.Eng.)

**Ph.D. Thesis Committee Member**

Kristen Joyce, Sarah Kelly (2024)

**M.S. Thesis Committee Member**

Yunheng Jiang (2022)

## INVITED TALKS

- Cornell University, FIND Seminar, Ithaca, NY April, 2024
- Mixed Integer Programming Workshop, Los Angeles, CA May, 2023
- Polytechnique Montreal, GERAD Seminar, Virtual May, 2022
- Discrete Optimization Talks, Virtual December, 2020

CONFERENCE  
PRESENTATIONS

- (Upcoming) Production and Operations Management Society (POMS) Conference, Reno, NV May, 2026
- (Upcoming) INFORMS Optimization Society Conference, Atlanta, GA March, 2026
- INFORMS Annual Meeting, Atlanta, GA October, 2025
- IEEE Power and Energy Society (PES) General Meeting, Austin, TX July, 2025

	<ul style="list-style-type: none"> <li>• International Conference on Continuous Optimization (ICCOPT), Los Angeles, CA July, 2025</li> <li>• Production and Operations Management Society (POMS) Conference, Atlanta, GA May, 2025</li> <li>• INFORMS Computing Society Conference, Toronto, ON March, 2025</li> <li>• INFORMS Annual Meeting, Seattle, WA October, 2024</li> <li>• International Symposium on Mathematical Programming, Montreal, QC July, 2024</li> <li>• INFORMS Optimization Society Conference, Houston, TX March, 2024</li> <li>• INFORMS Annual Meeting, Phoenix, AZ October, 2023</li> <li>• INFORMS MSOM Conference, Montreal, QC June, 2023</li> <li>• INFORMS Annual Meeting, Indianapolis, IN October 2022</li> <li>• International Conference on Continuous Optimization (ICCOPT), Bethlehem, PA July, 2022</li> <li>• INFORMS Optimization Society Conference, Greenville, SC March, 2022</li> <li>• INFORMS Annual Meeting, Virtual October 2021</li> <li>• International Conference on Game Theory (poster), Virtual July 2021</li> <li>• IPCO Conference (poster), Virtual June 2021</li> <li>• CORS Annual Conference, Virtual June 2021</li> <li>• Mixed Integer Programming Workshop (poster), Virtual May 2021</li> <li>• Grid Science Winter School (poster), Virtual January 2021</li> <li>• INFORMS Annual Meeting, Virtual November 2020</li> <li>• INFORMS Annual Meeting, Seattle, WA October 2019</li> <li>• DIMACS Workshop on MINLP (poster), Montreal, QC October 2019</li> <li>• Mixed Integer Programming Workshop (poster), Boston, MA July 2019</li> <li>• Optimization Days, Montreal, QC May 2019</li> <li>• INFORMS Computing Society Conference, Knoxville, TN January 2019</li> </ul>
ACADEMIC SERVICE	<ul style="list-style-type: none"> <li>• Journal reviewer for <i>Mathematical Programming, Management Science, Manufacturing &amp; Service Operations Management, SIAM Journal on Optimization, INFORMS Journal on Computing, Transportation Science, Production and Operations Management, Computers and Operations Research, IEEE Transactions on Power Systems</i></li> <li>• Conference reviewer for <i>EC (2026), IEEE Power &amp; Energy Society General Meeting (2024, 2025, 2026)</i></li> <li>• Vice President/President-Elect for INFORMS Junior Faculty Interest Group (JFIG) (2025-2027)</li> <li>• Program committee member for Mixed Integer Programming (MIP) Workshop 2026</li> <li>• Session Chair for INFORMS Optimization Society Conference (2022, 2024, 2026); INFORMS Annual Meeting (2019, 2021, 2022, 2023, 2024); CORS Annual Meeting (2021)</li> </ul>
UNIVERSITY SERVICE	<ul style="list-style-type: none"> <li>• Clemson University SMSS Research Committee (2023-present)</li> <li>• Co-organizer of University of Toronto MIE UTOrg Seminar (2019-2020)</li> </ul>
ADVANCED TRAINING	<ul style="list-style-type: none"> <li>• “Cultivating an Inclusive Classroom Environment”, Academic Impressions 2024</li> </ul>

## SKILLS

- Programming language: Python, Julia, C++
- Software: Gurobi, CPLEX, Knitro, Mosek

## OTHER ACTIVITIES

- INFORMS UofT Student Chapter (Honorable Mention, 2020), Vice President (2019-2021)
- Columbia IEOR Mentorship Program, Mentor (2018-2020)
- Wuhan U. Women Soccer Team, Captain (2013-2015)