

Cheng Guo

CONTACT INFORMATION

Website: <https://chengg04.github.io> E-mail: c.guo@alumni.utoronto.ca, cguo2@clemson.edu

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 2021 - present
School of Mathematical and Statistical Sciences
Assistant Professor, area: Operations Research

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 2017 - 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 Macroeconomics, Advanced Financial Theory, Advanced Econometrics, Dynamic Programming, Chaotic Dynamical Systems, Topology, Functional Analysis

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*, in preparation for *Management Science*. [\[pdf\]](#)

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

WORKING
PAPERS

[W2] **Cheng Guo**, Lauren Henderson, Ryan Cory-Wright, Boshi Yang, *A Semidefinite Relaxation for Copositive Dual Pricing in Discrete Energy Markets*.

[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
- 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 2024), 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 (2025), 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) INFORMS Annual Meeting, Atlanta, GA October, 2025
- Session SA19: Sunday, October 26, 8:00 AM - 8:15 AM, Building A Level 4 A405
- IEEE Power and Energy Society (PES) General Meeting, Austin, TX July, 2025
- International Conference on Continuous Optimization (ICCOPT), Los Angeles, CA July, 2025
- Production and Operations Management Society (POMS) Conference, Atlanta, GA May, 2025
- INFORMS Computing Society Conference, Toronto, ON March, 2025

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

REFERENCES

Merve Bodur, The University of Edinburgh

Reader (Associate Professor)

School of Mathematics

merve.bodur@ed.ac.uk

Daniel Bienstock, Columbia University

Liu Family Professor of Industrial Engineering and Operations Research

Department of Industrial Engineering and Operations Research

dano@columbia.edu

Ozan Candogan, University of Chicago

Chicago Board of Trade Professor of Operations Management

Booth School of Business

ozan.candogan@chicagobooth.edu

Andy Sun, Massachusetts Institute of Technology

Iberdrola-Avangrid Associate Professor in Electric Power Systems

Sloan School of Management

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