

Guido R. Lagos

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Nationality: Chilean / RUT 19.203.084-6 / Birth date: April 13th, 1985

REFERENCES

- Antonius (Ton) Dieker ton.dieker@ieor.columbia.edu
Columbia University <http://www.columbia.edu/~ad3217>
Associate Professor, Industrial Engineering and Operations Research Department
- Tito Homem-de-Mello tito.hmello@uai.cl
Universidad Adolfo Ibáñez <http://mansci-web.uai.cl/~thmello/>
Professor, School of Business
- Javiera Barrera javiera.barrera@uai.cl
Universidad Adolfo Ibáñez <http://jbarrera.uai.cl>
Assistant Professor, School of Engineering

RESEARCH INTERESTS

- * Simulation optimization * Methodology of simulation * Rare-event analysis
- * Network reliability * Adaptive multistage stochastic programming
- * Data Sciences * Optimization Under Uncertainty * Computational probability

EDUCATION

- GEORGIA INSTITUTE OF TECHNOLOGY Atlanta, GA
Ph.D. in Operations Research Spring 2017
School of Industrial & Systems Engineering 3.91 cumulative GPA
- UNIVERSIDAD DE CHILE Santiago, Chile
M.Sc. in Operations Management 2011
Department of Industrial Engineering GPA 6.5 (1.0-7.0 scale)
Mathematical Civil Engineer (M.Sc. in Applied Math equivalent) 2011
Department of Mathematical Engineering GPA 7.0 (1.0-7.0 scale)
B.Sc. in Engineering Sciences, major in Mathematics 2009
Department of Mathematical Engineering GPA 5.5 (1.0-7.0 scale)
- *Primary & Secondary School* 1991–2003
British School of Costa Rica, Costa Rica; Colegio Santa Cruz Santiago, Chile.

RESEARCH EXPERIENCE

- *Postdoctoral Researcher, Universidad Adolfo Ibáñez* 01/2017 to date
- *Assistant Researcher, Universidad de Santiago de Chile* 10/2018 to 03/2020
- *Postdoctoral Associate, Center for Math Modeling* 01/2017 to 02/2018
Universidad de Chile
- *Visiting Student / Research Staff, Columbia University* 01/2016 to 12/2016
Data Sciences Institute and Department of Industrial Engineering and Operations Research
- *Graduate Research Assistant, Georgia Tech* 08/2011 to 12/2016
Research topics: * Sensitivity analysis of stochastic networks. * Exact simulation methods for rare events of heavy-tailed stochastic processes. * Weak convergence limits of discretized diffusion processes.
Advisor: Ton Dieker, <http://www.columbia.edu/~ad3217>.

- *Visiting researcher: University of Pittsburgh* 03-04/2011
Research topic: Restricted risk measures and robust optimization.
Host: Juan Pablo Vielma, <http://www.mit.edu/~jvielma>.
- *Research Assistant, Universidad Adolfo Ibáñez* 08/2010 to 08/2011
Research topic: stochastic optimization of multi-period inventory planning.
Advisor: Bernardo K. Pagnoncelli, <http://bernardokp.uai.cl>.
- *Graduate Research Assistant, Universidad de Chile* 08/2009 to 08/2011
Research topic: robust and stochastic planning for large scale open-pit mining problems.
Advisors: Daniel Espinoza, <http://www.dii.uchile.cl/~daespino>, Eduardo Moreno, <http://emoreno.uai.cl>.

FUNDED RESEARCH PROJECTS

- Co-investigator of MATH AMSUD Project *RareDep Project 2019-2020: Rare events analysis in multi-component systems with dependent components* awarded by *Regional Math-AmSud 2018* fund and CONICYT.
- Principal Investigator, *FONDECYT de Postdoctorado 2018*, with project # 3180767. Awarded by *CONICYT–Ministerio de Educación del Gobierno de Chile* on June 2018.

PUBLICATIONS

- B. Pagnoncelli, T. Homem-de-Mello, G. Lagos (2020). “*Solving Constrained Consumption-Investment Problems by Decomposition Algorithms*” In preparation.
- J. Barrera, G. Lagos, P. Romero (2020). “*Mean-field asymptotics of general reliability systems under the LFMO model*” In preparation.
- J. Barrera, G. Lagos (2020). “*Simulation of uniform approximation of the LFMO order statistics*” In preparation.
- G. Lagos, P. Romero (2020). “*On the Reliability of Dynamic Stochastic Binary Systems*” Submitted.
- M. Armstrong, T. Homem-de-Melo, G. Lagos, T. Lagos, D. Saure (2020). “*A framework for adaptive open-pit mining planning under geological uncertainty*” Submitted, see Optimization Online entry here.
- J. Barrera, G. Lagos (2019). “*Limit distributions of the upper order statistics for the conditionally-iid Marshall-Olkin distribution*” In second round revision. See arXiv:1811.06034.
- A.B. Dieker, G. Lagos (2017). “*On the Euler discretization error of Brownian motion about random times*”. Submitted, see arXiv:1708.04356. **1st place of INFORMS Applied Probability Society Student Paper Competition.**
- A.B. Dieker, G. Lagos (2017). “*A Dichotomy for Sampling Barrier-Crossing Events of Random Walks with Regularly Varying Tails*”. In *Journal of Applied Probability* vol. 54, 4, pp. 1213–1232.
- D. Espinoza, G. Lagos, E. Moreno, J.P. Vielma (2015). “*Restricted risk measures and robust optimization*”. In *European Journal of Operations Research*, vol. 241, 3, pp. 771–782.
- D. Espinoza, G. Lagos, E. Moreno, J.P. Vielma (2013). “*Risk averse approaches in open-pit production planning under ore grade uncertainty: a Ultimate Pit study*”. In *Proceedings of APCOM 2013 - Applications of Computers and Operations Research in the Mineral Industry*, pp. 492-501.

- J. Amaya, D. Espinoza, G. Lagos, E. Moreno, J.P. Vielma (2011). “Robust Planning for an Open-Pit Mining Problem under Ore-Grade Uncertainty”. In *Proceedings of LAGOS 2011: VI Latin-American Algorithms, Graphs and Optimization Symposium, Electronic Notes on Discrete Mathematics*, 37, pp. 15–20.

DISTINCTIONS & GRANTS

- **Grant FONDECYT de Postdoctorado 2018, with project # 3180767.** Awarded by CONICYT–Ministerio de Educación del Gobierno de Chile on June 2018.
- **1st place of INFORMS Applied Probability Society Student Paper Competition, October 2017.** The authors of the three other finalist papers were: Zhengyuan Zhou (Stanford), Andrew Li (MIT), and Thodoris Lykouris and Daniel Freund (Cornell).
- *Algorithms & Randomness Center Student Fellowship*, Georgia Tech, Fall 2014.
- *Kiplinger Fellowship*, Georgia Tech, August 2011 and August 2012.
- *Becas Chile-CONICYT Ph.D. abroad scholarship*, Chile, November 2010.
- *Outstanding Student Award*, School of Engineering Sciences, Universidad de Chile, 2004–2005.

CONFERENCES, WORKSHOPS & SEMINARS

- Workshop *Mathematical and Computational Modelling of Rare Events in Complex Systems*, Recife, PN, Brasil Nov 2019
- *INFORMS Annual Meeting 2019*, Seattle, WA, EEUU Oct 2019
- *INFORMS 20th Applied Probability Society Conference*, Brisbane, QLD, Australia Jul 2019
- *Applied² Probability Workshop*, Brisbane, QLD, Australia Jul 2019
- “Reliability in Networks” Workshop, Santiago, Chile Jan 2019
- *Winter Simulation Conference 2018*, Gothenburg, Sweden Dec 2018
- *Science Park Informal Probability Meetings*, Centrum Wiskunde & Informatica (CWI), Amsterdam, The Netherlands Dec 2018
- Depto. de Ingeniería Industrial, Universidad de Santiago, Chile Nov 2018
- *INFORMS Annual Meeting 2018*, Phoenix, AZ, EEUU Nov 2018
- Instituto de Ingeniería Matemática y Computacional, Pontificia Universidad Católica de Chile, Chile Aug 2018
- Facultad de Ingeniería y Ciencias, Universidad Adolfo Ibáñez, Chile Jul 2018
- Instituto de Sistemas Complejos de Ingeniería, Universidad de Chile Jul 2018
- Depto. de Matemática, Universidad Técnica Federico Santa María, Valparaíso, Chile May 2018
- Depto. de Ingeniería Industrial, Universidad de Concepción, Chile Dec 2017
- *OPTIMA 2017*, Universidad Adolfo Ibáñez, Viña del Mar, Chile Nov 2017
- *Science Park Informal Probability Meetings*, Centrum Wiskunde & Informatica (CWI), Amsterdam, The Netherlands Nov 2017
- *INFORMS Annual Meeting 2017*, Houston, TX, USA Oct 2017
- *INFORMS 19th Applied Probability Society Conference*, Northwestern University, Chicago, IL, USA. Jul 2017
- School of Engineering, Universidad Adolfo Ibáñez, Chile Apr 2017

- Center for Mathematical Modeling, Universidad de Chile Mar 2017
- *INFORMS Annual Meeting 2016*, Nashville, TN, USA Nov 2016
- *Winter Simulation Conference 2014*, Savannah, GA, USA Dec 2014
- *INFORMS Annual Meeting 2014*, San Francisco, CA, USA Nov 2014
- *INFORMS Annual Meeting 2012*, Phoenix, AZ, USA Oct 2012
- *ICCOPT 2010*, Santiago, Chile Jul 2010
- *ALIO-INFORMS Meeting 2010*, Buenos Aires, Argentina Jul 2010
- *Ist Winter School on Discrete Mathematics*, Codegua, Chile Jul 2010

TEACHING EXPERIENCE

- *Instructor, Universidad de Santiago de Chile*
Course: *Stochastic Models* (undergraduate; Fall & Spring 2019 terms).
- *Instructor, Universidad Adolfo Ibáñez*
Course: *Advanced Simulation* (Spring 2017).
- *Instructor, Georgia Tech*
Course: *Stochastic Manufacturing & Service Systems* (Spring 2015).
- *Participant of the INSPIRE² Workshop at Georgia Tech (Summer 2014)*
Two-day workshop organized by the *American Society of Engineering Education* (ASEE) jointly with Georgia Tech's *Center for Enhancing of Teaching and Learning* (CETL). Workshop on teaching techniques in STEM disciplines that promote an effective learning environment. Emphasis was put on techniques for active, collaborative and inductive learning.
- *Graduate Teaching Assistant, Georgia Tech*
Courses: *Engineering Optimization* (Summer 2012), *Probabilistic Models* (Fall 2012) and *Stochastic Manufacturing & Service Systems* (Summer 2014).
- *Undergraduate Teaching Assistant, Universidad de Chile*
Courses: *Linear Algebra* (2007–2008), *Numerical Calculus* (2006–2007) and *Statistics* (2007–2009).

SERVICE

- Co-chair (with Pierre L'Ecuyer, Université de Montréal) of the session “Networks, Reliability & Extremes” in the *Applied Probability Society* track of the upcoming conference *INFORMS Annual Meeting 2018*, to take place on November 2018 in Phoenix, AZ, USA.
- Co-organizer (with Javiera Barrera, Universidad Adolfo Ibáñez) of the workshop *Reliability in Networks: Simulation, Optimization and Analysis*, that took place at Universidad Adolfo Ibáñez, Santiago, Chile, in January 2019.
- Co-organizador (together with Francisco Jara-Moroni) of the *Industrial & Systems Engineering Seminar* of the Industrial Engineering Department at Universidad de Santiago de Chile; since Nov 2018.
- Organizer of the *Data Sciences* reading group for the *Industrial Engineering and Operations Research Group* at Universidad Adolfo Ibáñez (2017–2018).
- Peer reviewed journal reviewer for: *Operations Research*, *Journal of Applied Probability*, *Stochastic Models*
- Member of the *Institute for Operations Research & Management Sciences* (INFORMS), *INFORMS Applied Probability Society*, and *INFORMS Optimization Society*.

- Founder and organizer of the *Student Applied Probability & Simulation (SAPS) Seminar*, School of Industrial & Systems Engineering, Georgia Tech, 05/2014 to 12/2015.

INDUSTRY EXPERIENCE

- *Consulting Expert*, Real Solutions S.A.; Chile 5/2019 to 8/2019
Designed a model that analyzes and optimizes admissions of first year undergraduate students of the Universidad de Santiago de Chile
- *Consulting Engineer*, JRI Ingeniería S.A.; Chile 11/2010 to 12/2010
Designed an optimal resource allocation method for wagon service pits. Used data analysis tools and queueing models.
- *Intern, Institute for Cell Dynamics and Biotechnology, Chile* Summer 2009
Programmed several data clustering techniques for use in functional genomics.
- *Intern, Sistemas Integrales Ltda., Chile* Summer 2008
Programmed a graphical calculation method for error estimation in sampling.
- *Intern, Institute for Mining and Metallurgy (IM2), Chile* Summer 2007
Developed and programmed a model for freezing prediction in mining pipelines.

PROGRAMMING SKILLS

- Python, Julia, JAVA, C (beginner), UNIX Bash shell scripting, PBS scripting for High Performance Computing (HPC) in clusters, Visual Basic.
- *Mathematical software*: Julia, MATLAB, SCILAB, Mathematica, AMPL, OPL.

EXTRA- CURRICULAR ACTIVITIES

- *Bicycling* since 2007
Founder of the institutional student group *Pedalea! Beauchef* at Universidad de Chile. *Pedalea! Beauchef* has more than 200 affiliated students, and since 2008 provides approx. 10 weekly hours of free bike repair services and tutoring.
- *Swimming* since 2009
Participation in the swimming team of the *Faculty of Physical Sciences and Mathematics* of Universidad de Chile, 2009–2011.
- *Bassoon performing* 1999--2002
Studies of bassoon performing, harmony and musical theory. Winner of the grant *Fundación de Orquestas Infantiles y Juveniles de Chile* in its 2001 edition.
- *African and afro-latin percussion*, autodidactic hobby. since 2005

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