

# Parshan Pakiman

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September 2022

## EDUCATION

### University of Illinois Chicago (UIC), Chicago, IL

Ph.D. in Information and Decision Sciences

Spring 2017 -  
Spring 2023

Thesis title Performance Risk Management in Reinforcement Learning with Operations and Finance Applications

Advisor Professor Selva Nadarajah

### University of Illinois Chicago, Chicago, IL

M.Sc. in Business Analytics

Spring 2017 -  
Spring 2023

### University of Tehran, Tehran, Iran

B.Sc. in Applied Mathematics

Fall 2012 - Fall 2016

## RESEARCH INTERESTS

- Off-the-shelf reinforcement learning (RL) algorithms: Mitigating the burden of model selection and parameter hand-engineering to broaden the use of RL in business applications (i.e., dynamic pricing with demand learning, options pricing, marketing campaign optimization, inventory control) and making it accessible to non-experts.
- Learning from sequential decisions: Uncovering unknown parameters of an optimization problem used to make historical decisions via inverse RL to enhance past decisions.
- Technical expertise: Advancing the above themes by developing methods and theory based on approximate linear programming, random features, information relaxations and duality, and online convex programs.

## INDUSTRY EXPERIENCES AND COLLABORATIONS

- Research intern in the Advanced Solutions team at Guidehouse ([Link](#)): Developed an RL algorithm for a workflow scheduling problem, and a related research paper is currently in progress. Fall 2021
- Research collaboration with a major e-commerce company: Designed a framework that reduces waste in e-commerce by learning warehouse worker behavior and accounting for it in decision making. Since Spring 2021
- Research collaboration with Foresight ROI ([Link](#)): Developed an inverse RL method for mining past marketing data and optimizing future marketing campaigns ([Link](#) to the resulting paper published in *KDD 2019*). Fall 2017 - Summer 2019

## AWARDS AND HONORS

BGS <sup>1</sup> membership:	College of Business, University of Illinois at Chicago	Since Spring 2021
Doctoral fellowship:	Department of Information and Decision Sciences, University of Illinois at Chicago	Since Spring 2017
Best student scholarship:	Department of Mathematics, Statistics and Computer Science, University of Tehran	Fall 2016
Technical qualification:	RoboCup Iran open ( <a href="#">Link</a> ), soccer simulation league	Fall 2016
Technical qualification:	Khwarizmi international award, soccer simulation league	Fall 2010

## TECHNICAL SKILLS

Programming language:	Python, R, C++, C, Java, HTML, JavaScript
Python package:	PyTorch, Scikit-learn, Autograd, NumPy, SciPy, Numba, Pandas, Matplotlib, etc
Optimization solver:	Gurobi, Nevergrad, CVXPY, Pyomo, OR-Tools
Operating systems:	Linux, MacOS, Windows

## PUBLICATIONS

### Journal Paper

- P. Pakiman, S. Nadarajah, N. Soheili, Q. Lin. *Self-guided Approximate Linear Programs* ([Link](#)). Under revision for third round review at **Management Science**.
- B. Chen, S. Nadarajah, P. Pakiman, S. Jasin. *Self-adapting Robustness in Demand Learning* ([Link](#)). Under revision for resubmission to **Operations Research**.

<sup>1</sup>Beta Gamma Sigma (BGS) is an International Business Honor Society ([Link](#)).

## Conference Paper

- A. Chenreddy, P. Pakiman, S. Nadarajah, R. Chandrasekaran, R. Abens. *SMOILE: A Shopper Marketing Optimization and Inverse Learning Engine* ([Link](#)). *Proceedings of the 25th ACM SIGKDD International Conference on Knowledge Discovery & Data Mining*, 2019. Acceptance rate 6.4%.

## Working Paper

- P. Pakiman, S. Nadarajah. *Self-guided Approximate Linear Programs for Average-Cost Markov Decision Processes*. In preparation for submission to *INFORMS Journal on Computing*.
- S. Nadarajah, P. Pakiman. *Self-guided Least Squares Monte Carlo for Financial and Real Options*. Work in progress.

## Workshop Paper

- P. Pakiman, S. Nadarajah, N. Soheili, Q. Lin. *Self-guided Approximate Linear Programs* ([Link](#)). Accepted in *NeurIPS Workshop on Self-Supervised Learning – Theory and Practice*, 2020.

## INVITED TALKS

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### Decision Learning with Menu Optimization

- INFORMS Annual Meeting, Indianapolis, IN Fall 2022
- POMS 32nd Annual Conference, Virtual Spring 2022
- POMS 31st Annual Conference, Virtual Spring 2021

### Self-guided Approximate Linear Programs

- Tuck School of Business, Dartmouth College, Hanover, NH Summer 2022
- International Conference on Continuous Optimization (ICCOPT), Bethlehem, PA Summer 2022
- INFORMS Optimization Society (IOS) Conference, Greenville, SC Spring 2022
- INFORMS Annual Meeting, Anaheim, CA Fall 2021
- POMS 30th Annual Conference, Washington D.C. Spring 2019
- INFORMS Annual Meeting, Phoenix, AZ Fall 2018
- POMS 29th Annual Conference, Houston, TX Spring 2018

### Self-adapting Robustness in Demand Learning

- INFORMS Annual Meeting, Virtual Fall 2020
- INFORMS Revenue Management and Pricing Student Live Paper Series, [Link](#), Virtual Fall 2020

### Self-guided Least Squares Monte Carlo for Financial and Real Options

- POMS 32nd Annual Conference, Virtual Spring 2022

### SMOILE: A Shopper Marketing Optimization and Inverse Learning Engine

- ACM SIGKDD, International Conference on Knowledge Discovery & Data Mining, [Link](#), Anchorage, AK Summer 2019

## POSTER PRESENTATIONS

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### Self-guided Approximate Linear Programs

- NeurIPS 2020, Workshop on Self-Supervised Learning – Theory and Practice, [Link](#), Virtual Fall 2020

### SMOILE: A Shopper Marketing Optimization and Inverse Learning Engine

- ACM SIGKDD, International Conference on Knowledge Discovery & Data Mining, [Link](#), Anchorage, AK Summer 2019

## TEACHING EXPERIENCES

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### Guest Lecturer, University of Illinois Chicago

Since Spring 2019

- Optimization for Analytics (IDS 435), *Linear Regression and Subset Selection in Gurobi*, [session 1](#), [session 2](#).
- Business data mining (IDS 472), three-week refresher on *coding in R*, slides for [session 1](#), [session 2](#), and [session 3](#).
- Statistical models and methods for business analytics (IDS 575), *refresher series on linear algebra, calculus, and probability theory*.
- Statistical models and methods for business analytics (IDS 575), *applications of regression, classification and likelihood maximization*, [slides](#).

## Teaching Assistant, University of Illinois Chicago

Since Spring 2017

- Advanced text analytics for business (IDS 566)
- Business data mining (IDS 472)
- Business forecasting (IDS 476)
- Optimization for analytics (IDS 435)
- Data science for online customer analytics (IDS 594)
- Introduction to operations management (IDS 532)
- Statistical models and methods for business analytics (IDS 575)

## Teaching Assistant, University of Tehran

Spring 2014 -  
Spring 2016

- Introduction to numerical analysis and scientific computing
- Numerical linear algebra

## SERVICE

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### Reviewer

- INFORMS Journal on Computing Since Fall 2022
- Information Systems Research Since Spring 2022
- International Conference on Learning Representations Since Fall 2021
- Annals of Operations Research Since Fall 2020
- Computers & Operations Research Since Spring 2019
- Electronic Commerce Research Since Spring 2018
- Information Systems and Operational Research Since Fall 2018

### Conference Organization

- Session co-chair, *Learning and Sequential Decision Making*, INFORMS Annual Meeting Fall 2022
- Session co-chair, *Large-scale Linear Programs and Applications*, INFORMS Optimization Society Conference Spring 2022
- Session chair, *Recent Advances in Reinforcement Learning*, INFORMS Annual Meeting Fall 2021
- Session co-chair, *Social Responsibility and Risk in Supply Chains*, INFORMS Annual Meeting Fall 2021

### Membership

- INFORMS Chicago Chapter Ambassador Since Spring 2022
- Beta Gamma Sigma (BGS) society Since Spring 2021
- Institute for Operations Research and the Management Sciences (INFORMS) Since Fall 2018
- Production and Operations Management Society (POMS) Since Fall 2018