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Research Articles: Numerical Solution of Jump-Diffusion SDEs (with A. Shkolnik, G. Teng, Y. Wei) Operations Research, forthcoming; Inference for Large Financial Systems (with J. Sirignano and G. Schwenkler) Mathematical Finance, forthcoming; Simulated Likelihood Estimators for Discretely-Observed Jump-Diffusions (with G. Schwenkler) R code

### **Publications | Kay Giesecke**

Operations Research 63(5) 1098-1116. Shang, K., Z. Tao, S. Zhou. 2015. Optimizing reorder intervals for two-echelon distribution systems with stochastic demand. Operations Research 63(2) 458-475. Kok, G., K. Shang. 2014. Evaluation of supply chains with cycle-count policies and implications on IT investments.

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1 Abstract We develop a database of all empirical research related to Operations Management in the journals Management Science, Manufacturing and Service Operations Management (M&SOM), and Production and Operations Management (POM) from the beginning of 1999 to the end of 2016. This database includes 267 empirical papers.

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### **Working Papers - Fuqua School of Business**

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