CURRICULUM VITAE

Dr. Raghu Nandan SENGUPTA
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The information provided is complete and correct as on 15-May-2024

RAGHU NANDAN SENGUPTA

Department of Industrial and Management Engineering
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Google Scholar:	http://scholar.google.com/citations?user=Djhbv6QAAAAJ&hl=en
Scopus:	https://www.scopus.com/authid/detail.url?authorId=7006487052
Web of Science:	http://www.webofscience.com/wos/author/record/AHA-4110-2022
ORCID:	https://orcid.org/0000-0002-2864-660X
DBLP:	https://dblp.org/pid/64/2858.html

Personal Profile

Date of Birth: 20th September 1969 Marital Status: Married Citizen: Indian

Objectives

My background in probability, statistics and optimization helps me to contribute in areas related to stochastic, big data analysis, robust optimization, statistical inference, sequential analysis, quantitative finance, etc. With my twenty plus years of research and teaching experience in one of the best technical institutes in Asia, plus research visits and teaching assignments at Princeton University, USA; University of Warszawa, POLAND; IST, Lisboa, PORTUGAL; TU Dresden, GERMANY; Bilkent University, TURKEY; MUST, IRAN; etc., has helped me to build expertise in both theoretical as well as applied areas of statistical inference, robust and reliability based optimization, etc. I am confident of contributing academically as well professionally in areas related to research and teaching in general.

Academic Qualifications and Experience

Month/Year	Academic Qualifications/Experiences
06/2014-Present	Professor, Department of Industrial & Management Engineering, Indian Institute of Technology Kanpur, INDIA PF No.: 5073
07/2017-06/2020	Head of Department of Industrial & Management Engineering, Indian Institute of Technology Kanpur, INDIA PF No.: 5073
05/2017-06/2017	DAAD Fellowship for Research Stays for University Academics and Scientists, Technische Universität Dresden, GERMANY Funding programme number: 50015559 DAAD Application/ID: 91563924

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06/2016–07/2016	ERUSMUS Scholar and Visiting Faculty, Operations and Logistics at the Centre of Engineering and Management Studies (CEG-IST) of Instituto Superior Técnico (IST), University of Lisbon (UTL), PORTUGAL EU-NAMASTE Fellowship/Scholarship - NAMASTE 2nd Cohort EU-NAMASTE Application/ID: 20140037
10/2015–09/2016	Assistant Professor, Department of Statistics and Econometrics, Economic Sciences University of Warsaw, POLAND NIP ID: 5250011266
12/2015-12/2015	DAAD Fellowship for Research Stays for University Academics and Scientists, Technische Universität Dresden, GERMANY Funding programme number: 57314018 DAAD Application/ID: 91563924
08/2013–05/2014	Visiting Scholar and Professor in the Department of Economics, Ball State University, USA
05/2012–05/2012	Visiting Academic Staff, Faculty of Mathematics, Informatics and Mechanics, University of Warsaw, POLAND Erasmus Mundus Europe Asia Scholarship Program Fellowship 2011 Erasmus Mundus Application/ID: L111003509
05/2009–06/2014	Associate Professor, Department of Industrial & Management Engineering, Indian Institute of Technology Kanpur, INDIA PF No.: 5073
07/2008–12/2008	Visiting Research Scholar, Operations Research & Financial Engineering, Princeton University, USA Indo-U.S. Science and Technology Forum (IUSSTF) Fellowship 2008 Indo-U.S. Science and Technology Forum (IUSSTF) Application/ID: 2008/12
11/2003–07/2009	Assistant Professor, Department of Industrial & Management Engineering, Indian Institute of Technology Kanpur, INDIA PF No.: 5073
02/2003–11/2003	Visiting Assistant Professor, Department of Industrial & Management Engineering, Indian Institute of Technology Kanpur, INDIA PF No.: 72988
07/1996–03/2003	FPM (Ph.D) in Operations Management, Indian Institute of Management, Calcutta, INDIA Major: Operations Management; Minor: Finance Dissertation: *Application of LINEX loss function and Multistage Sampling in Management Science* Advisor: Prof. Saibal Chattopadhyay
06/1992-06/1996	a) Engineer Quality Control (Alcatel Alsthom, INDIA) b) Senior Engineer Projects (Alcatel Alsthom, INDIA) c) Junior Manager, Production Planning and Control (Alcatel Alsthom, INDIA)
07/1988-05/1992	Bachelor of Engineering, Birla Institute of Technology, Mesra, INDIA Major: Mechanical Engineering

Academic Awards, Honours, Fellowships

SNo.	Academic Awards, Honours, Fellowships	University, Institute/Country	Year
01	DAAD Research Stays for University Academics and Scientists Personal ref. no./ID: 91563924 Funding programme number: 57314018	Technische Universität Dresden, GERMANY	2017
02	DAAD Research Stays for University	Technische Universität Dresden,	2015

	Academics and Scientists Personal ref. no./ID: 91563924 Funding programme number: 50015559	GERMANY	
03	EU-NAMASTE Fellowship/Scholarship - NAMASTE 2nd Cohort ERASMUS MUNDUS Fellowship Mobility Group: Academic Staff: Application 20140037	Operations and Logistics at the Centre of Engineering and Management Studies (CEG-IST) of Instituto Superior Técnico (IST) from the University of Lisbon (UTL), PORTUGAL	2014
04	Erasmus Mundus Europe Asia Fellowship/Scholarship Program Fellowship ERASMUS MUNDUS Fellowship, Mobility Group: Academic Staff: Application L111003509	Faculty of Mathematics, Informatics and Mechanics University of Warsaw, POLAND	2012
05	MHRD, GoI, INDIA Faculty Exchange Scheme MHRD, GoI, INDIA	Visiting faculty to teach at Asian Institute of Technology (AIT), Bangkok, THAILAND	2011
06	Indo US Science and Technology Forum (IUSSTF) Fellowship Indo US Science and Technology Forum (IUSSTF)	Operations Research & Financial Engineering (ORFE) Department at Princeton University, USA	2008
07	Commendation letters from the Director, IIT Kanpur and Senate Citation for teaching excellence IIT Kanpur, INDIA	(i) Probability and Statistics (IME602: M.Tech 1st year), IIT Kanpur, INDIA (ii) Management of Risk in Financial Systems (MBA678: MBA 2nd year), IIT Kanpur, INDIA,	(i) 2004-2005, Sem-I, 2010-2011, Sem-I (ii) 2006 – 2007, Sem-III
08	Secured GPA 4.00/4.00 BIT, Mesra, INDIA	Bachelor of Engineering	VII semester, 1991-1992

Editorial and Academic Activities

Position/Work	Journal/Year	ISSN
Editorial Board Member	Open Journal of Statistics/2016 till date	Print: 2161-718X Online: 2161-7198
Associate Editor	Foundations of Computing and Decision Sciences/2017 till date	Print: 0867-6356 Online: 2300-3405
Reviewer	IEEE Transactions on Evolutionary Computation	Print: 1089-778X
Reviewer	International Journal of Industrial Engineering	Print: 1072-4761
Reviewer	Sequential Analysis	Print: 0747-4946
Reviewer	Communications in Statistics-Simulation and Computation	Print: 0361-0918
Program committee member	8th International conference on Simulated Evaluation and Learning (SEAL-2010), IIT Kanpur, INDIA	1st - 4th December 2010
Session chair (Hybrid Algorithms)	8th International conference on Simulated Evaluation and Learning (SEAL-2010), IIT Kanpur, INDIA	1st - 4th December 2010
Reviewer	Physica A: Statistical Mechanics and its Applications	Print: 0378-4371

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Reviewer	International Journal of Business and Systems Research	Print: 1751-200X Online: 1751-2018
Reviewer	Journal of Industrial and Management Optimization	Print: 1547–5816 Online: 1553-166X
Reviewer	European Journal of Operational Research	Print: 0377-2217

Research Interests

- Sequential Estimation
- Statistical Inference
- Statistical and Mathematical Reliability
- Robust Optimization
- Reliability Based Optimization
- Quantitative Finance
- Decision Sciences
- Multi Criteria Decision Making

Book/Book Chapters

SNo.	Book Title/Book Chapter/Authors	Publication/ISBN	Year
01	• Information sharing in a serial supply chain of low demand item, Chapter 20, 332-347 • S.Agrawal, **R.N.Sengupta** and K.Shanker • Vision 2020: The Strategic Role of Operational Research, N. Ravichandran (Edited)	• Allied Publishing Company Pvt. Ltd • ISBN: 81-8424-108-9	2006
02	• Bankruptcy Prediction Using Artificial Immune Systems, Chapter under Anomaly Detection and Negative Selection, 131-141 • R.Singh and **R.N.Sengupta** • Lecture Notes in Computer Science (Book: Artificial Immune Systems): 4628; L.N. de Castro, F.J.Zuben and H.Knidel (Edited) • https://doi.org/10.1007/978-3-540-73922-7	• Springer-Verlag • ISBN: 978-3-540-73921-0	2007
03	• Decision Sciences: Theory and Practice • **R.N.Sengupta**, A.Gupta and J.Dutta (Edited) • https://doi.org/10.1201/9781315183176	• CRC Taylor & Francis • ISBN (10): 146656430X • ISBN (13): 9781466564305	2016
04	• Other Decision Making Methods; Chapter 05; 233-285 • **R.N.Sengupta** • Decision Sciences: Theory and Practice; **R.N.Sengupta**, A.Gupta and J.Dutta (Edited) • https://doi.org/10.1201/9781315183176	• CRC Taylor & Francis • ISBN (10): 146656430X • ISBN (13): 9781466564305	2016
05	• Statistical Methods; Chapter 08; 413-520 • **R.N.Sengupta** and D.Kundu • Decision Sciences: Theory and Practice; **R.N.Sengupta**, A.Gupta and J.Dutta (Edited) • https://doi.org/10.1201/9781315183176	• CRC Taylor & Francis • ISBN (10): 146656430X • ISBN (13): 9781466564305	2016
06	• Studies in Quantitative Decision Making • D.Ghosh, A.Khanra, S.V.Vanamalla, F.Hamid and **R.N.Sengupta** (Edited)	• Springer • ISBN (13): 9789811658204	2022

- https://doi.org/10.1007/978-981-16-5820-4

Journal Publications

Statistics, Inference Techniques, Regression Models

SNo.	Title/Author(s)/DOI	Journal/ISSN	Year/Volume (Issue)/Pages
01	• LINEX Loss Function and its Statistical Application – A Review • S.Chattopadhyay, A.Chaturvedi and **R.N.Sengupta** • https://ir.iimcal.ac.in:8443/jspui/handle/123456789/2765	• Decision • 0304-0941	• 1999 • Jan – Dec, 26 (1-4) • 51-76
02	• Sequential Estimation of a Linear Function of Normal Means Under Asymmetric Loss Function • S.Chattopadhyay, A.Chaturvedi and **R.N.Sengupta** • https://doi.org/10.1007/s001840000086	• Metrika • 0026-1335	• 2000 • 52 (3) • 225-235
03	• Asymmetric Penalized Prediction Using Adaptive Sampling Procedures • S.Chattopadhyay, S.Datta and **R.N.Sengupta** • https://doi.org/10.1081/SQA-200046827	• Sequential Analysis • 1532-4176	• 2005 • 24 (1) • 23-43
04	• Three-Stage and Accelerated Sequential Point Estimation of the Normal Mean Using LINEX Loss Function • S.Chattopadhyay and **R.N.Sengupta** • https://doi.org/10.1080/02331880500484820	• Statistics • 1029-4910	• 2006 • 40 (1) • 39-49
05	• Use of Asymmetric Loss Functions in Sequential Estimation Problem for the Multiple Linear Regression • **R.N.Sengupta** • https://doi.org/10.1080/02664760701833388	• Journal of Applied Statistics • 1360-0532	• 2008 • 35 (3) • 245-261
06	• Some variants of adaptive sampling procedures and their applications • **R.N.Sengupta** and A.Sengupta • https://doi.org/10.1016/j.csda.2011.05.020	• Computational Statistics and Data Analysis • 0167-9473	• 2011 • 55 (12) • 3183-3196
07	• Estimation for the multiple regression set up using balanced loss function • **R.N.Sengupta** and S.Srivastava • https://doi.org/10.1080/03610918.2011.598997	• Communications in Statistics: Simulation & Computation • 0361-0918	• 2012 • 41 (5) • 653-670
08	• Minimum Risk Estimation of Scalar Means under Convex Combination of Loss Functions • **R.N. Sengupta** and S.Srivastava • https://doi.org/10.1080/03610918.2011.600648	• Communications in Statistics: Simulation & Computation • 0361-0918	• 2012 • 41 (8) • 1346-1371
09	• A Robust Multiobjective Solution Approach for Mean-Variance Optimisation of Correlated Multiple Quality Characteristics • A.K.Sharma, I.Mukherjee, S.Bera and **R.N.Sengupta** • https://doi.org/10.1108/IJQRM-12-2020-0409	• International Journal of Quality & Reliability Management • 0265-671X	• 2021 • 39 (9) • 2205-2232
10	• Estimation of fixed-accuracy confidence interval of the	• Sequential	• 2024

SNo.	Title/Author(s)/DOI	Journal/ISSN	Year/Volume (Issue)/Pages
	stress-strength reliability for inverse Pareto distribution using two-stage sampling technique • N.Joshi, S.Bapat and **R.N.Sengupta** • https://doi.org/10.1080/07474946.2023.2288129	Analysis • 1532-4176	• 43 (1) • 79-102
11	• Optimal Estimation of Reliability Parameter for Inverse Pareto Distribution with Application to Insurance Data • N.Joshi, S.Bapat and **R.N.Sengupta** • https://doi.org/10.1108/IJQRM-06-2023-0213	• International Journal of Quality & Reliability Management • 0265-671X	• Accepted and forthcoming
12	• Sequential Estimation for the Multiple Linear Regression Models with Balanced Loss Functions • **R.N.Sengupta**, S.Bapat and N.Joshi • https://doi.org/10.1080/07474946.2024.2329145	• Sequential Analysis • 1532-4176	• Accepted and forthcoming

Operations Management/Supply Chain Management

SNo.	Title/Author(s)/DOI	Journal/ISSN	Year/Volume (Issue)/Pages
13	• Impact of information sharing and lead time on bullwhip effect and on-hand inventory • S.Agrawal, **R.N.Sengupta** and K.Shanker • https://doi.org/10.1016/j.ejor.2007.09.015	• European Journal of Operational Research • 0377-2217	• 2009 • 192 (2) • 576-593
14	• Impact of Dynamic Flexible Capacity on Reverse Logistics Network Design with Environmental Concerns • M.Shukla, Vipin.B and **R.N.Sengupta** • https://doi.org/10.1007/s10479-022-04565-y	• Annals of Operations Research • 0254-5330	• 2022

Quantitative Finance/Robust and Reliability Based Portfolio Optimization

SNo.	Title/Author(s)/DOI	Journal/ISSN	Year/Volume (Issue)/Pages
15	• Reliability Based Portfolio Optimization with Conditional Value at Risk (CVaR) • **R.N.Sengupta** and S.Sahoo • https://doi.org/10.1080/14697688.2012.754547	• Quantitative Finance • 1469-769	• 2013 • 13 (10) • 1637-1651
16	• Robust and Reliable Portfolio Optimization Formulation of a Chance Constrained Problem • **R.N.Sengupta** and R.Kumar • https://doi.org/10.1515/fcds-2017-0004	• Foundations of Computing and Decision Sciences • 0867-6356	• 2017 • 42 (1) • 83-117
17	• Reliability in Portfolio Optimization using Uncertain Estimates • **R.N.Sengupta**, R.Seth and P.Winker • https://doi.org/10.1007/s13571-022-00285-2	• Sankhya B • 0976-8386	• 2023 • 85 (1) • 199-233
18	• Bi-Objective Reliability Based Optimization: An Application to Investment Analysis • **R.N.Sengupta**; A.Gupta; S.Mukherjee and G.Weiss • https://doi.org/10.1007/s10479-023-05645-3	• Annals of Operations Research • 0254-5330	• 2024 • 333 • 47-78

Marketing

SNo.	Title/Author(s)/DOI	Journal/ISSN	Year/Volume (Issue)/Pages

19	• Facets of Business-to-Business Brand Equity: Mixed Methods Approach • P.Sharma, **R.N.Sengupta** and J.D.Lichtenthal • https://doi.org/10.1108/MIP-10-2018-0437	• Marketing Intelligence and Planning • 0263-4503	• 2019 • 37 (7) • 754-769
20	• Why are industrial firms high or low brand sensitive? An empirical investigation • P.Sharma and **R.N.Sengupta** • https://doi.org/10.1080/10696679.2019.1662314	• Journal of Marketing Theory and Practice • 1944-7175	• 2020 • 28 • 56-78

Work Communicated/Under Review		
SNo.	**Title**	**Author(s)**
01	Two-stage and purely sequential minimum risk point estimation of the scale parameter of a family of distributions under modified LINEX loss plus sampling cost	N.Joshi; S.Bapat and **R.N.Sengupta**

Work in Progress		
SNo.	**Title**	**Author(s)**
01	Bi-Objective Portfolio Optimization Problems for Extreme Value Asset Returns under Asymmetric Loss and HARA Utility Functions (*Submitted*)	**R.N.Sengupta**; D.A.Bhalani; T.Pinto-Varela; A.Eusebio and J.R.Figueira
02	Robust Optimization of International Indices based Portfolio considering HARA Utility Functions and Mean Lower Semi-Absolute Deviation (MLSAD)	**R.N.Sengupta**; S. Datta, P. Nanda and G.Weiss
03	E-Bayesian Estimation of Expected Number of Customers in a Multi-Server M/M/s System	M.Arshad, K.Maity, R.N.Jat and **R.N.Sengupta**
04	Progressive and Adaptive Progressing Hybrid Censoring for Weibull and Log-Normal Distributions	N.Joshi; R.Jat and **R.N.Sengupta**
05	Estimation of Parameters of Kumaraswamay Exponential and Gamma-Gompertz Distribution	S.Sinha; **R.N.Sengupta** and D.Kundu
06	Robust Portfolio Optimization Problems for Extreme Value Asset Returns under Asymmetric Loss and HARA Utility Functions	**R.N.Sengupta**; S. Datta, O. Okhrin
07	Sequential Estimation of Ordered Statistics for Exponential Distribution under Asymmetric Loss Function	S.Chattopadhyay; N.Joshi and **R.N.Sengupta**
08	Portfolio Optimization using Prospect Theory	V.Jha; P. Singh, Vipin B; and **R.N.Sengupta**
09	Sequential Estimation and Prediction in Multiple Linear Regression for Big Data	**R.N.Sengupta**

Conference Proceedings			
SNo.	**Title**	**Author(s)**	**Conference/Country/Date**
01	Want to measure service quality?	**R.N.Sengupta** and P.Nath	QUAL TECH 2000, Mumbai, India, February, 2000
02	Efficiency Measurement and Classification of Indian Nationalised Banks	**R.N.Sengupta**	INFORMS Conference on Integrating Theory and Application at San Antonio, Texas, USA, November, 2000
03	Asymmetric Penalized Sales Forecasting Using	S.Chattopadhyay and	Applied Sequential Analysis-I, International Conference on Ranking and Selection, Multiple

	Adaptive Sampling Procedures	**R.N.Sengupta**	Comparisons, Reliability, and Their Applications (Sponsored by International Indian Statistical Association) at Chennai, India, 28th – 30th December, 2002
04	Sequential Estimation Under LINEX Loss in Regression Model	S.Chattopadhyay and **R.N.Sengupta**	Statistical Inference, Estimation and Tests IV, International Statistical Institute (ISI), 54th Session, Berlin, Germany, 13th – 20th August, 2003
05	Information sharing in a serial supply chain of low demand item	S.Agrawal, **R.N.Sengupta** and K.Shanker	Thirty Seventh National Conference of Operational Research Society of India, ORSI-XXXVII, IIM Ahmedabad, India, 8th – 11th January 2005
06	Ranking of Software Companies using Fuzzy Analytical Hierarchy Process (FAHP) and Data Envelopment Analysis (FDEA) Methods	**R.N.Sengupta** and A.Chandra	International Conference on Operational Research for Development (ICORD-V), Operational Research Society of India, International Federation of Operational Research Societies (IFOR), Jamshedpur, India, 19th - 21st December, 2005
07	Time Series Analysis of Seasonal Demand in a Supply Chain	S.Agrawal, **R.N.Sengupta** and K.Shanker	International Conference on Operational Research for Development (ICORD-V), Operational Research Society of India, International Federation of Operational Research Societies (IFOR), Jamshedpur, India, 19th - 21st December, 2005
08	A Simulation Study of Bullwhip Effect In A Supply Chain with Stochastic Lead Time	**R.N.Sengupta**, S.Agrawal and K.Shanker	INFORMS 2006, Hong Kong, 25th - 28th June 2006
09	A Study of two different variants of Adaptive Sampling Procedures and some interesting Applications in Management Science	**R.N.Sengupta**	International Conference on Operations and Quantitative Management (ICOQM-VII), Jaipur, India, 3rd – 5th August 2006
10	Supply chain dynamics in stochastic lead time scenario	S.Agrawal, **R.N.Sengupta** and K.Shanker	39th Annual Convention of Operational Research Society of India (ORSI–2006 CONVENTION & OR Workshop), Kolkata, India, 5th – 7th January, 2007
11	Use of Artificial Immune System (AIS) in financial valuation and measurement of financial risk for credit rating	R.Singh and **R.N.Sengupta**	39th Annual Convention of Operational Research Society of India (ORSI–2006 CONVENTION & OR Workshop), Kolkata, India, 5th – 7th January, 2007
12	Measurement of Bullwhip Effect in a Supply Chain	K.Shanker, S.Agrawal and **R.N.Sengupta**	Joint Work in Mechanical Aerospace and Industrial Engineering, IIT Kanpur and NTU, Singapore, 10th July, 2007
13	Reliability based Portfolio Optimization	K.Agrawal and **R.N.Sengupta**	22nd European Conference on Operational Research, Prague, Czech Republic, 8th – 11th July, 2007
14	Reliability based Dynamic Portfolio Optimization	**R.N.Sengupta**	22nd European Conference on Operational Research, Prague, Czech Republic, 8th – 11th July, 2007
15	Bankruptcy Prediction using Artificial Immune Systems	R.Singh and **R.N.Sengupta**	6th International Conference on Artificial Immune Systems, Santos, Brazil, 26th – 29th July, 2007
16	Comparison of three Forecasting Models for the	**R.N.Sengupta**, S.Agrawal	INFORMS annual Meeting, Seattle, USA, 4th – 7th November, 2007

	Seasonal Type Demand	and K.Shanker	
17	Reliability in Portfolio Optimization using Uncertain Estimates	**R.N.Sengupta**, R.Seth and P.Winker	6th International Conference on Computational Management Science, University of Geneva, Geneva, 1st – 3rd May, 2009
18	Characterization of Upstream Demand Processes in a Supply Chain: A Simulation Approach	S.Agrawal, **R.N.Sengupta**, K.Shanker and N.Kumar	World Academy of Science, Engineering and Technology 60, 2011
19	Reliability Based Portfolio Optimization for Extreme Value Asset Returns under Asymmetric Loss Functions	**R.N.Sengupta** and S.Sahoo	9th International Conference on Computational Management Science, Imperial College London, UK, 18th – 20th April 2012
20	Antecedents of Brand Sensitivity in B2B Market: Conceptual Framework with Research Propositions	P.Sharma, **R.N.Sengupta**, and K.Sivakumar	ISBM Academic Conference, Sloan School of Management at MIT, Cambridge, Massachusetts, 8th – 9th August 2018
21	Brand Orientation as Antecedent to Brand Value: Construct Redefinition and Conceptual Model	P.Sharma, S.S.Mishra and **R.N.Sengupta**	Academy of Marketing Science Annual Conference, New Orleans, LA, USA, 23rd – 25th May 2018
22	Sequential Estimation for the Multiple Linear Regression Models with Balanced Loss Functions	**R.N.Sengupta**, R.Schilling, S.R.Bapat and N.Joshi	International Indian Statistical Association (Contributed Talk), IISc, Bangalore, INDIA, 26th – 30th Dec 2022

Teaching

SNo.	Course/Course Number/Program/Year	Department/Institute	Year
01	• Introduction to Manufacturing Process (TA201) (Laboratory Instructor) • B.Tech, 2nd year students	• Core Course for BTech students, IIT Kanpur, INDIA	2007
02	• Probability and Statistics (IME602) • M.Tech/Phd, 1st year students	• IME Department, IIT Kanpur, INDIA	2003 to 2015; 2023 till date
03	• Introduction to Stochastic Processes and their Applications (IME625) [**New Course**] • M.Tech/Phd, 2nd year students	• IME Department • IIT Kanpur, INDIA	2008 to 2015
	• Introduction to Stochastic Processes and their Applications (2400-ZEWW712) • M.Sc/Phd, 2nd year students	• Faculty of Economic Sciences • University of Warsaw, POLAND	2015-2016
	• Introduction to Stochastic Processes and their Applications • https://nptel.ac.in/courses/110104024	• National Programme on Technology Enhanced	2011-2014

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	• M.Tech/M.Sc/Phd students	Learning (NPTEL- II): Web based course	
04	• Management Decision Analysis (IME634) • M.Tech/Phd, 2nd year students	• IME Department • IIT Kanpur, INDIA	2016-2021
05	• Quantitative Methods for Decision Making (MBA 651) • MBA, 1st year students	• -Do-	2010-2016
06	• Total Quality Management (MBA663) • MBA, 2nd year students	• -Do-	2017-2021
07	• Security Analysis, Derivatives and Portfolio Management (MBA676) • MBA, 2nd year students	• -Do-	2004-2015
08	• Management of Risk in Financial Systems (MBA678) [**New course**] • MBA, 2nd year students	• IME Department • IIT Kanpur, INDIA	2005-2016
	• Management of Risk in Financial Systems (2400-ZEWW731) • M.Sc students	• Faculty of Economic Sciences • University of Warsaw, POLAND	2015-2016
09	• Project Management (MBA666) • MBA, 2nd year students	• IME Department • IIT Kanpur, INDIA	2017-2021
10	• Econometrics (2400-FIM3EC and 2400-PP3EKOa) • M.Sc, 1st year students	• Faculty of Economic Sciences • University of Warsaw, POLAND	2015-2016
11	• Advanced Econometrics (2400-M1PPZEKOa) • M.Sc/Phd, 2nd year students	• -Do-	2015-2016
12	• Operations Research (2400-ZEWW732) [**New course**] • M.Sc, 1st year students	• -Do-	2015-2016
13	• Time Series Econometrics (2400-ZEWW730) [**New course**] • Phd, 2nd year students	• -Do-	2015-2016
14	• Applied Design of Experiments (2400-ZEWW711) [**New course**] • M.Sc/Phd, 2nd year students	• -Do-	2015-2016
15	• Project Financing and Management (2400-ZEWW713) [**New course**] • M.Sc, 2nd year students	• -Do-	2015-2016
16	• Data Analysis and Decision Making-I (DADM-I) • https://onlinecourses.nptel.ac.in/noc21_mg02/preview • M.Tech/M.Sc/Phd students	• National Programme on Technology Enhanced Learning (NPTEL- II)	2018-till date
17	• Data Analysis and Decision Making-II (DADM-II) • https://onlinecourses.nptel.ac.in/noc22_mg03/preview • M.Tech/M.Sc/Phd students	• -Do-	2018-till date
18	• Data Analysis and Decision Making-III (DADM-III) • https://onlinecourses.nptel.ac.in/noc19_mg45/preview • M.Tech/M.Sc/Phd students	• -Do-	2018-till date

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19	• Project Management • https://onlinecourses.nptel.ac.in/noc23_mg69/preview • Masters' Students	• -Do-	2017 till date
20	• Total Quality Management-I • https://onlinecourses.nptel.ac.in/noc20_mg34/preview • Masters' Students	• -Do-	2018 till date
21	• Total Quality Management-II • https://onlinecourses.nptel.ac.in/noc21_mg72/preview • Masters' Students	• -Do-	2018 till date
22	• Multi-Criteria Decision Making and Applications • https://nptel.ac.in/courses/127104381 • Bachelor's Students	• -Do-	2024 till date
23	• Investment Analysis and Portfolio Management	• SWAYAM	2022
24	• Project Financing and Management • Masters' Students	• CIT Department, Defence Engineering College, ETHIOPIA	22nd March – 03rd April 2013
25	• Security Analysis, Derivatives and Portfolio Management • Quantitative Methods for Decision Making • Project Management • Management of Risk in Financial Systems • Management Decision Analysis • Total Quality Management • Masters' Students	• Department of Industrial Engineering and Management, Mazandaran University of Science and Technology (MUST), Babol, IRAN	01st June – 30th June 2008
26	• Interactive Decisions and Business Strategies (IME612) [**New course**] • PhD/MTech/MBA, 2nd year students	• IME Department • IIT Kanpur, INDIA	To start
27	• Theory and Applications of Multi Criteria Decision Making (IME621) [**New course**] • PhD/MTech, 2nd year students	• -Do-	2024 till date
28	• Advanced Statistical Methods for Business Analytics (IME 692) • PhD/MTech, 2nd year students	• -Do-	2022- till date
29	• Introduction to Derivatives (MBA902) • Executive MBA 2nd year students	• -Do-	2023 till date
30	• Stochastic Calculus and Finance • PhD/MSc, 2nd year students	• Department of Economics • IGIDR, Mumbai, INDIA	2022 till date

Conference/Workshop Participation/Invited Talks

SNo.	Conference/Workshop/Invited Talk/University/Institute/Place/Date
01	International Conference on Recent Advances in Statistics, Chair for Statistics in Finance (Session 5) Session, IIT Kanpur, INDIA, 04th Jan 2005 to 06th January, 2005

02	Mathematical Finance Workshop at Indira Gandhi Institute of Development Research (IGIDR), Bombay, INDIA, 04th Apr 2005 to 09th Apr, 2005
03	National Symposium on Scientific Computing with Application to Partial Differential Equations, IIT Kanpur, INDIA, 19th Nov 2005 to 21st Nov 2005
04	Visionary Leadership for Manufacturing (VLFM) program by Prof.S.Shiba, NMCC and CII, IIT Kanpur, INDIA, 12th Aug 2006 to 13th Aug 2006
05	IIT Kanpur, INDIA, Statistics Day (Session I), *Use of some sequential sampling methodologies for forecasting and prediction problems for the multiple linear regression set up considering asymmetric loss functions*, 14th Nov 2006
06	Joint Work in Mechanical Aerospace and Industrial Engineering, IIT Kanpur and NTU, SINGAPORE, *Measurement of Bullwhip Effect in a Supply Chain*, (co-authors K.Shanker and S.Agrawal), 10th July 2007
07	Department of Statistics, Shiraz University, Shiraz, IRAN, *Three-Stage and Accelerated Sequential Point Estimation of the Normal Mean Using LINEX Loss Function*, 17th June 2008
08	Department of Industrial Engineering, Bilkent University, TURKEY, *Impact of information sharing and lead time on bullwhip effect and on-hand inventory*, 30th June 2008
09	Department of Industrial and Operations Engineering, University of Michigan, Ann Arbor, USA, *Use of Asymmetric Loss Functions in Sequential Estimation Problem for the Multiple Linear Regression*, 23rd Sep 2008
10	Department of Computer Science, The University of Memphis, USA, *Use of Asymmetric Loss Functions in Sequential Estimation Problem for the Multiple Linear Regression*, 17th Oct 2008
11	Lally School of Management & Technology, Rensselaer Polytechnic Institute, USA, *Bankruptcy Prediction Using Artificial Immune Systems*, 29th Oct 2008
12	Department of Information, Operations & Management Sciences, STERN School of Business, New York University, USA, *Impact of information sharing and lead time on bullwhip effect and on-hand inventory*, 07th Nov 2008
13	Fordham University, USA, *A Study of two different variants of Adaptive Sampling Procedures and Some Interesting Applications in Management Science*, 14th Nov 2008
14	GERAD, HEC Montreal, CANADA, *Use of Asymmetric Loss Functions in Sequential Estimation Problem for the Multiple Linear Regression*, 18th Nov 2008
15	Department of ORFE, Princeton University, USA, *Use of Asymmetric Loss Function and the Concept of Sequential Sampling in a Multiple Linear Regression Setup*, 25th Nov 2008
16	Indian Institute of Management Calcutta, INDIA, *Reliability in Portfolio Optimization using uncertain estimates*, 17th Jun 2009
17	Army 515 Base Workshop, Bangalore, INDIA: *Some Concepts and Use of EVT and Copula Theory in Optimization Application*, 15th Jan 2010
18	Indian Institute of Management Calcutta, INDIA, *Parametric Estimation for Generalized Exponential Distribution under competing Risk*, 21st Jun 2010
19	Indian School of Business (ISB), Hyderabad, INDIA, *Estimation for the multiple regression set up using balanced loss function*, 12th Jul 2011
20	Institut für Statistik und Operations Research, Universität Wien, AUSTRIA, *Estimation for the multiple regression set up using balanced loss function*, 14th May 2012
21	Laboratory of Intelligent Decision Support Systems, Institute of Computing Science, Poznan University of Technology, POLAND, *Bankruptcy Prediction Using Artificial Immune Systems*, 22nd May 2012
22	Mathematical Methods in Economy, Finances and Insurance under Faculty of Mathematics, Informatics and Mechanics, University of Warsaw, POLAND, *Financial Portfolio Optimization considering Reliability and Robust framework: A Practical Approach*, 30th May 2012
23	Indian Institute of Management Calcutta, INDIA, *Robust and Reliable Portfolio Optimization*

	Formulation of Chance Constrained Problem, 18th Jun 2012
24	Faculty of Economic Sciences, University of Warszawa, POLAND, *Robust Portfolio Formulations for Var and CVaR Problems*, 28th Oct 2015
25	Institute of Mathematics, Polish Academy of Sciences, POLAND, *Sequential Estimation Using Convex Combination of Loss Functions*, 31st Mar 2016
26	Institut für Mathematische Stochastik, Technische Universität Dresden, GERMANY, *Sequential Sampling Estimation using different Loss Functions*, 14th Apr 2016
27	Operations and Logistics at the Centre of Engineering and Management Studies (CEG-IST) of Instituto Superior Técnico (IST), University of Lisbon (UTL), PORTUGAL, *Multi-Stage Sampling Estimation using different Loss Functions*, 08th Jul 2016
28	Institut für Mathematische Stochastik, Technische Universität Dresden, GERMANY, *Reliability and Robust Portfolio Optimization: An Introduction*, 01st Jun 2017
29	Fakultät für Mathematik, Technische Universität München, GERMANY, *Robust and Reliable Portfolio Optimization Formulation of a Chance Constrained Problem*, 29th May 2017
30	**GIAN Workshop (171004J02)**: Multiobjective Optimization Using Metaheuristics (invited speaker: Prof. Carlos C., COELLO, Computación Computación, Cinvestav Av Instituto Politécnico Nacional, MEXICO), IIT Kanpur, INDIA, 03rd Mar 2018 to 07th Mar 2018
31	**GIAN Workshop (171004J01)**: Data Analytics for Operations Research (invited speaker: Prof. Garud IYENGAR, Columbia University, USA), IIT Kanpur, INDIA, 14th Nov 2018 to 18th Nov 2018
32	IEOR Department, IIT Bombay, INDIA. (Diamond Jubilee Celebration Invited talk), *Reliability and Robust Portfolio Optimization: An Introduction*, 30th Mar 2019 to 31st Mar 2019
33	Indian Institute of Management Lucknow, INDIA, *Reliability and Robust Portfolio Optimization: An Introduction*, 23rd Aug 2019
34	**SOM2019**: XXIII Annual International Conference of the Society of Operations Management, IIT Kanpur, INDIA, 19th Dec to 21st Dec 2019
35	Diamond Jubilee Celebration, IIT Kanpur, Mumbai Chapter, Mumbai, INDIA, *Technology and Innovation for 5 Trillion Economy*, 22nd Feb 2020
36	Delhi School of Business, New Delhi, INDIA, *Quantitative Finance*, 09th Feb 2021
37	23rd Annual Conference of Society of Statistics, Computer and Applications (SSCA), Visionary Innovations in Statistical Theory and Applications (VISTA-2021), Financial Statistics: A Brief Introduction, 26th Feb 2021
38	Department of Industrial Engineering & Management Ben-Gurion University of the Negev, ISRAEL, *Bi-Objective Reliability Based Design Optimization: Applications in Portfolio Investment Analysis*, 16th May 2022
39	Indian Institute of Management, Ranchi, INDIA, *Bi-Objective Reliability Based Design Optimization: Applications in Portfolio Investment Analysis*, 19th Dec 2022
40	Department of Management, Birla Institute of Technology Mesra, Ranchi, INDIA, Research, Teaching, Publication: Three Pillars for Academia, 20th Dec 2022
41	Indian Institute of Management, Calcutta, INDIA, *Sequential Estimation for the Multiple Linear Regression Models with Balanced Loss Functions*, 23rd Dec 2022
42	IEOR Department, Indian Institute of Technology Bombay, INDIA, *Bi-Objective Reliability Based Design Optimization: Applications in Portfolio Investment Analysis*, 19th Jan 2023
43	Department of Management Studies and Industrial Engineering, IIT-ISM Dhanbad, INDIA, *Reliability and Robust Optimization with Applications*, 24th Feb 2023
44	Statistics Department, Presidency University, Calcutta, INDIA, *Sequential Estimation for the Multiple Linear Regression Models with Balanced Loss Functions*, 07th June 2023
45	Economics Department, Presidency University, Calcutta, INDIA, *Bi-Objective Reliability Based Design*

Optimization: Applications in Portfolio Investment Analysis, 17th Jan 2024

Academic Activities

SNo.	Responsibility/University/Institute/Year
01	Evaluator for Olymbiz, Techkriti, IIT Kanpur, INDIA, 2003
02	Evaluator for Megabucks, IIT Kanpur, INDIA, 2003
03	Placement Coordinator for IME department, IIT Kanpur, INDIA, 2004-05, 2006-07, 2007-08
04	Seminar Coordinator for IME department, IIT Kanpur, INDIA, 2005-06
05	MBA Admissions in charge for IME department, IIT Kanpur, INDIA, 2008-09, 2009-10, 2010-11
06	Coordinator IME Department day (held under aegis of GJ celebration of IIT Kanpur), IIT Kanpur, INDIA, 2010
07	DPGC Convener for IME department, IIT Kanpur, INDIA, 2011-12, 2014-2015
08	Member of PG-ARC, IIT Kanpur, INDIA, 2015
09	Member of PG (MBA)-ARC, IIT Kanpur, INDIA, 2016
10	Vice Chairman, JEE (Advanced)-2013, 2013
11	Chairman of Institute Gas Agency, IIT Kanpur, INDIA, Jan to Apr 2013
12	Vice Chairman (Organizing GATE), GATE/JAM-2015, 2015
13	Chairperson Senate Elections Committee, IIT Kanpur, INDIA, 2016-17
14	National Coordinator: NPTEL (Channel 17) Mechanical Engineering and related topics, 2017
15	Core member in the Institute of Eminence (IoE) committee, IIT Kanpur, INDIA, 2018
16	IME Department Head, IIT Kanpur, INDIA, 2017-2020
17	Member Board of Affiliation and Recognition (BAR), Rajiv Gandhi National Aviation University (RGNAU), INDIA, 2020-till date
18	MTech Admission in charge for IME Department, IIT Kanpur, INDIA, 2021-22
19	Chairman, GATE/JAM-2025, 2025

Progamming Skills

SNo.	Details
01	Programming Languages: FORTRAN 77, FORTRAN 90, R, Python, C, C++
02	Mathematical Packages: MATLAB, R, SPSS, SPLUS, STATISTICA, GAMS (Optimization), SLAM (Simulation), EVIEWS

Post Doctoral Students

SNo.	Name	Area of Work	Present Organization
01	Neeraj JOSHI	Sequential Analysis	Faculty Mathematics, IIT Delhi, INDIA

Doctoral/PhD Students [IME799]

SNo.	Name	Area of Work	Present Organization
01	Sunil AGRAWAL (Y111463) (co-guide)	Information Sharing in a Supply Chain for the Deterministic and the Stochastic Lead Time Cases; 2003 – 2008	Faculty Mechanical Engineering, Indian Institute of Information Technology, Design and Manufacturing, Jabalpur, INDIA
02	Sambhu MUKHERJEE (Y221461) (co-guide)	Exploring the Duality in e-Governance Service Quality	Independent consultant

		Assessment - A Study of National e-Governance Plan (e-NeGP) in India; 2004 – 2012	
03	Arnab SUR (Y8108066) (co-guide)	Study of stationarity concepts for a class of SMPCC problems; 2008 – 2013	Research Scientist; Electrical and Computer Engineering, Lehigh University, USA
04	Priyanka SHARMA (14214261)	Three Essays in Business-to-Business Marketing: Brand Equity, Brand Sensitivity and New Product Exit Models; 2014-2019	Faculty Marketing Group, Indian Institute of Management Lucknow, INDIA
05	Anirban BANERJEE (15214261)	On going	NA
06	Shivam SHARMA (20214270) (co-guide)	On going	NA

Masters in Technology (M.Tech) Students [IME699]

SNo.	Name	Thesis Topic/Year
01	Manish ROKDE (Y211408)	Simulation Study for the Forecasting and the Estimation Problems for the Multiple Linear Regression Model Using Asymmetric Loss Functions and Adaptive Multistage Sampling Methodologies": Area of work: "Forecasting Problem of a Dependent Variable; June 2004
02	Vijay Kumar AGRAWAL (Y211417)	Simulation Study for the Forecasting and the Estimation Problems for the Multiple Linear Regression Model Using Asymmetric Loss Functions and Adaptive Multistage Sampling Methodologies": Area of work: "Estimation Problem of a Linear Parametric Function; June 2004
03	Ashish CHANDRA (Y3114005)	Ranking of Software Companies for Campus Recruitment Using Fuzzy Analytical Hierarchy Process and Fuzzy Data Envelopment Analysis Methodologies; May 2005
04	Mayank SHARMA (Y4114007)	Use of Artificial Neural Network and Change Point Detection for Foreign Exchange Prediction; May 2006
05	Shashi KUMAR (Y4114012)	Prediction of Stock Index Returns with Neural Networks and Genetic Algorithm; May 2006
06	Deepak MISHRA (Y5114003)	Heuristic Approach for Optimization of CVaR for Non Normal Asset Returns with Probabilistic Constraints; May 2007
07	Rohit SINGH (Y5114011)	Artificial Immune System in Corporate Bankruptcy Prediction: A Novel Data Analysis Technique Inspired by Vertebrae Immune System; June 2007
08	Vipul AGARWAL (Y5114015)	Parametric Estimation for Generalized Exponential and Lognormal Distribution under Competing Risk Set up; May 2007
09	Dinesh AGARWALLA (Y6114003) (co-guide)	Reliability Based Portfolio Optimization Considering Uncertainty in Parameter Estimates and Insight to the Use of Copulas; May 2008
10	Rachit SETH (Y6114008)	Reliability in Portfolio Optimization Using Uncertain Estimates; May 2008
11	Kapil Agrawal (co-guide)	Reliability Based Optimization Using Copula Theory; May 2008
12	Ekta GUPTA (Y7114002) (co-guide)	Applying Change Point Detection to Exchange Rate Forecasting with Genetically Optimized and Simulated Annealed Second Order Neural

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		Networks; June 2009
13	Vineeta BHANDARI (Y7114008) (co-guide)	Portfolio Optimization considering Uncertainty of Parameter Estimates and Non-Normality of Asset Return using RBDO, EVT and Copula Theory; June 2009
14	Siddharth SAHOO (Y5827447) (co-guide)	RBDO Problems for MVSK, CVaR and Asymmetric Loss Function; May 2010
15	Sachin SRIVASTAVA (Y8114015)	Estimation of Means and Regression Coefficients for Convex combination of SEL and LINEX Loss Functions; June 2010
16	Anuj AGARWAL (Y9114004)	Reliability of a System for the step stress model considering Type– II censored data using Lindley and Maxwell Distribution; July 2011
17	Rakesh KUMAR (Y9114013)	Robust Portfolio Optimization of Chance Constrained Problems considering Extreme Value Distributio; June 2011
18	Harshit KASHIV (Y7027168) (co-guide)	Robust Portfolio Optimization of Quadratic Constrained Quadratic Optimization (QCQP) Problems considering Extreme Value Distributions; November 2012
19	Deborshi MALLICK (11114007)	Bayesian Estimation under LINEX loss functions; July 2013
20	Babloo KUMAR (13114006) (co-guide)	Effect of Degree of Financial Opening on Time Varying Betas; August 2013
21	Govind KUMAWAT (13114009)	Accelerated Life Testing under Combined Effects of External Stress and Usage Rate; June 2015
22	Pradeepti NANDA (13114018)	Robust Portfolio Optimization considering MLSAD and Multi-Objective Problem Formulations; June 2015
23	Vikash Kumar JHA (16114024) (co-guide)	Portfolio Optimization under Prospect Theory framework; July 2018
24	Vishnu Kumar SHARMA (16114025)	Parameter Estimation of Log Normal and Maxwell Accelerated Lifetimes with Censored and Complete Data; July 2018
25	Kunal KOTAK (17114014) (co-guide)	Short run and long run stock performance of share buybacks in India; May 2019
26	Manish SHUKLA (17114015) (co-guide)	Multi-objective Optimization Models on Reverse Logistics Network Design Problem; June 2019
27	Aditya GUPTA (18114002) (co-guide)	Reliability Based Multi-objective Portfolio Optimization; Aug 2020
28	Abhishek SAHU (20114002) (co-guide) (***MTech project***)	Resilient Reverse Supply Chain Network Design, May 2023
29	Harsh JAIN (20114007) (***MTech project***)	A Location-Inventory Supply Chain Network Model for Perishable Products with Supply Uncertainty, May 2023
30	Drumil Ashikbhai BHALANI (21114004)	Single and Bi-Objective Portfolio Optimization Problems for Extreme Value Asset Returns under Symmetric and Asymmetric Loss Functions, June 2023
31	Ramnivas JAT (21114016)	Progressive and Adaptive Progressing Hybrid Censoring for Weibull and Log-Normal Distributions, June 2023
32	Jitendra KUMAR (22114013)	Machine Learning Approaches for Supply Chain Optimization: Predicting Late Deliveries, Demand Forecasting, and Inventory Management, June 2024

MSc. Projects Students (Economics) [ECO598 and ECO599]

SNo.	Name	Thesis Topic/Year
01	Ankita PANWAR (Y8098)	Reliability Based Portfolio Optimization, 5th year project, May 2013
02	Nitesh KUMAR (Y8323)	Credit Risk Modeling: Value at Risk (VaR), 5th year project, May 2013
03	Shashank JAIN (Y9541)	Portfolio selection considering Reliability based Optimization, July 2015

MSc. Project Students (Mathematics and Scientific Computing) [MTH598 and MTH599]

SNo.	Name	Thesis Topic/Year
01	Utsav BOOBNA (Y0365)	Value at Risk: Implementation and relative study of the existing models, 5th year project, May 2006
02	Abhishek JAIN (Y3011)	Estimation using Balanced Loss Functions, 5th year project, May 2009
03	Abhishek KUMAR (Y3014)	Estimators for Convex Combination of Squared Error and LINEX Loss, 5th year project, May 2009
04	Nitish JALAN (Y8327)	Sequential Estimation Problems for the Multiple Linear Regression using Balanced Loss Function, 5th year project, May 2013
05	Shilpi JAIN (Y8477)	Sequential Estimation of Parameters for Normal, Exponential and Gamma Distribution using Convex Combination of SEL and LINEX loss Functions, 5th year project, May 2013
06	Ravi Nagarjun AKELLA (Y8053)	Analysis of ATM withdrawal Data, 5th year project, May 2013
07	Utkarsh DEEP (Y8541)	Statistical Arbitrage for Indian Stock market, 5th year project, May 2013
08	Akshit GOTHWAL (10061)	Study of Accelerated Life Testing Models, 5th year project, May 2015

MBA Special Studies Students [MBA699]/MBA Capstone work [MBA701/702/703/704]

SNo.	Name	Project Topic/Year
01	Anveeksha VARMA (11125008)	Decision Making Models, Sem-III, 2013
02	Awshesh SRIVASTAV (11125012)	• Analysis of Stock Market using ARCH/GARCH Model, Sem-III, 2012 • Time Series Modelling of Economic Variables, Sem-IV, 2013
03	Saurabh AWASTHI (11125053)	• Extreme Value Theorem and Extreme Value Distribution", Sem-III, 2012 • Risk Measures in Extreme Value Distribution", Sem-IV, 2013
04	Sanjeet KUMAR (11125051)	• Study of Copula Functions, Sem-III, 2012 • Monte Carlo Simulation and its Application, Sem-IV, 2013
05	Anirban BANERJEE (13125008)	• Basic Robust Portfolio Optimization Models, Sem-III, 2014 • Basic Robust Portfolio Optimization Models, Sem-IV, 2015
06	Supreet AGRAWAL (16125043)	Study of Financial Risk Measures, Sem-III, 2017
07	Vijay KUMAR (16125049)	Portfolio Optimization Techniques, Sem-III, 2017

Bachelors in Technology Project/SURGE from IIT Kanpur, INDIA

SNo.	Name	Project Topic/Year

01	Shubham GUPTA	Reliability Based Portfolio Analysis
02	Akshit GUPTA (10062)	• Deterministic and Reliability Based Optimization Techniques Using Uncertain Estimates, Sem-VII, 2013 • Deterministic and Reliability Based Optimization Techniques Using Uncertain Estimates, Sem-VIII, 2014
03	Apoorva KHANDELWAL (14122)	Estimation of Factor Models and Covariance Matrices in Portfolio Optimization, Sem-VII, 2017
04	Ansh SAXENA (190157)	Optimisation Techniques in Machine Learning (SURGE/2230708)
05	Bhavika Rangwani (190234)	Robust Regression with application in human age estimation using human face images (SURGE/2130467), July 2022
06	Nirbhi PAREEK (190556)	• Optimal strategy for two-player, stochastic games with application in cybersecurity (SURGE/2130572), July 2022 • Comparison of SVMs with different loss functions (UGP/EE392A), Dec 2022
07	Sagarima DUTTA (190736)	Singe and Bi-Objective Robust Portfolio Optimization Problems considering Maximizing of Deviation and MLSAD Formulations (UGP/ME498), May 2023
08	Afraz JAMAL (200059)	Statistical Models for Cancer Mortality Study (UGP/BSE399A), May 2023
09	Subiksha Shree S (190867)	Study of Network statistics, Resource crashing and levelling for Stochastic Networks (UGP/EE392), May 2023
10	Anaavi ALOK (200116)	• Reliability Based Portfolio Optimization for Bi-Objective Portfolio Investment Formulations (SURGE/2230613), July 2022 • Robust Optimization and Prospect Theory: Applications in Investment Analysis, May 2024
11	Anjali JAIN (200132)	Statistical Modeling of Hydrological Data (UGP/CE491A), May 2023
12	Apeksha AGRAWAL (200176)	Theoretical and Simulation Based Methods for Adaptive Multi-Stage Estimation using Records Data under Asymmetric loss, with Applications (SURGE/2230289), July 2022
13	Rose AGARWAL (200821)	Multi-Criteria Decision Making Methods- ELECTRE, VIKOR, TOPSIS an extensive research (SURGE/2230579), July 2022
14	Shreyansh SINHA (200955) (co-guide)	Parametric Estimation for Kumaraswamy and Gompertz Distributions under Competing Risk Setup (UGP/MTH392A), May 2023

Bachelors in Technology Project/Masters Thesis/SURGE from Other Universities/Institutes

SNo.	Name	University/Institute/Project Topic/Year
01	Shrenik KALAMBUR (190909034)	• Manipal Institute of Technology • Bacherlors • Implementation of Network Analysis to Global Financial Markets to understand the interconnectedness of markets and forecast global interconnectedness trends (SURGE/2242091), May 2022
02	Jhilik PAUL (001911701034)	• Jadavpur University • Bacherlors • Capacity Planning for Service To Deliver Models with Service Level Agreements (SURGE/), May 2022

Visiting/Invited Research/Teaching/Seminars

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The information provided is complete and correct as on 15-May-2024

SNo.	Invited Talk/University/Institute/Place/Date
01	Visiting Faculty in the department of Industrial Engineering and Management at Mazandaran University of Science and Technology (MUST), Babol, IRAN, 5th Dec 2005 to 6th Jan 2006
02	Visiting Scholar in the department of Statistik und Ökonometrie at Justus-Liebig-Universität Gießen, Gießen, GERMANY, 01st July 2007 to 05th July 2007
03	Visiting Faculty at S.P.Jain Centre of Management, Dubai, 21st July 2007 to 26th July 2007
04	Visiting Faculty in the department of Industrial Engineering and Management at Mazandaran University of Science and Technology (MUST), Babol, IRAN, 01st June 2008 to 30th June 2008
05	Visiting Scholar in the department of Statistik und Ökonometrie at Justus-Liebig-Universität Gießen, Gießen, GERMANY, 13th Dec 2008 to 17th Dec 2008
06	Visiting Scholar in the department of Statistik und Ökonometrie at Justus-Liebig-Universität Gießen, Gießen, GERMANY, 04th May 2009 to 12th May 2009
07	Institute for Technology and Management, Mumbai, INDIA: (i) Basic Concepts in Quantitative Finance, 07th Feb 2009 to 08th Feb 2009; (ii) Risk Management, May 2009 to July 2009; (iii) Quantitative Methods - I, Aug 2009 to Oct 2009; (iv) Quantitative Methods - II, Nov 2009 to January 2010
08	Indira Gandhi Institute of Development Research (IGIDR), Mumbai, INDIA: EVT and Copula Theory, 26th Feb 2010 to 27th Feb 2010
09	Indian Institute of Science Education and Research (IISER) Pune, INDIA, Quantitative Finance, 09th Aug 2010 to 11th Aug 2011
10	Portfolio Management and Derivatives (course), IIIT Jabalpur, INDIA, Sem-II, 2012-2013
11	Project Financing and Management (course), Defence Engineering College, ETHIOPIA, 22nd Ma 2013 to 03rd Apr 2013

Consultancy Activities

SNo.	Program/Company/Date
01	IRSS: Business Statistics and Forecasting Methods; October – November, 2004
02	Quantitative Finance training imparted at BA Continuum Solutions Pvt. Ltd., A Non-Banking subsidiary of Bank of American, 19th Apr 2008 to 20th Apr 2008
03	Visionary Leadership for Manufacturing (VLFM): "Module: Leadership and Decision Making (Module Coordinator for LDM); Topic: Data Interpretation and Decision Making, 2008 till date
04	1st Quantitative Finance Workshop jointly conducted by (i) Indira Gandhi Institute of Development Research (IGIDR), Mumbai, INDIA, (ii) Indian Institute of Technology Kanpur, INDIA and (iii) Rensselaer Polytechnic Institute, USA, at IGIDR, Mumbai, INDIA, 17th – 20th December, 2009
05	2nd Quantitative Finance Workshop jointly conducted by (i) Indira Gandhi Institute of Development Research (IGIDR), Mumbai, INDIA, (ii) Indian Institute of Technology Kanpur, INDIA, (iii) Rensselaer Polytechnic Institute, USA and (iv) ITM Institute of Financial Markets, Mumbai, INDIA at ITM, Mumbai, INDIA, 19th –22nd December, 2010
06	3rd Quantitative Finance Workshop jointly conducted by (i) Institute for Development and Research in Banking Technology (IDRBT), Hyderabad, INDIA, (ii) Indira Gandhi Institute of Development Research (IGIDR), Mumbai, INDIA, (iii) Indian Institute of Technology Kanpur, INDIA and (iv) Rensselaer Polytechnic Institute, USA, at IDRBT, Hyderabad, INDIA, 14th – 17th December, 2011
07	4th Quantitative Finance Workshop jointly conducted by (i) Institute for Development and Research in Banking Technology (IDRBT), Hyderabad, INDIA, (ii) Indira Gandhi Institute of Development Research (IGIDR), Mumbai, INDIA, (iii) Indian Institute of Technology Kanpur, INDIA and (iv) Rensselaer Polytechnic Institute, USA, at IIT Kanpur, INDIA, 22nd – 25th December, 2012
08	NADP: Six Sigma and its implication for Production Planning – July 2012
09	IDRBT: Decision Support Systems; August 2011 – July 2014

10	JSW Smart Manufacturing Program 2022, at IIT Kanpur and JSW Plants, INDIA, Dec 2022 to Apr 2023

References

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