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NSERC CRSNG

Canadian Common CV commun canadien

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Dr. Fabian Bastin

Language Skills

Language	Read	Write	Speak	Understand	Peer Review
English	Yes	Yes	Yes	Yes	Yes
French	Yes	Yes	Yes	Yes	Yes

Degrees

- 2006/12 — Post-doctorate, Algorithmics, Centre Européen de Recherche et de Formation Avancée en Calcul Scientifique
  Supervisors: Serge Gratton, 2005/1 - 2006/12
- 2004/12 — Post-doctorate, Transportation, Imperial College of Science, Technology and Medicine
  Supervisors: John Polak, 2004/10 - 2004/12
- 2004/3 — Doctorate, Mathematics, Facultés universitaire Notre-Dame de la Paix
  Supervisors: Philippe Toint, 2000/9 - 2004/9; François Louveaux, 2000/9 - 2004/9
- 2001/9 — Diploma, Mathematics, Facultés universitaire Notre-Dame de la Paix
  Supervisors: Philippe Toint, 2000/9 - 2001/9; François Louveaux, 2000/9 - 2001/9
- 1999/6 — Master's Equivalent, Mathematics, Facultés universitaire Notre-Dame de la Paix
  Supervisors: Philippe Toint, 1998/9 - 1999/6; Éric Cornélis, 1998/9 - 1999/6
- 1997/6 — Bachelor's Equivalent, Mathematics, Facultés universitaire Notre-Dame de la Paix

Recognitions

2017/6 — Prix "Transport de marchandises", Association Québécoise des Transports, attribué au CIRRELT et à CargoM pour le projet "Measuring and improving fluidity of the transportation by trucks" (Frejinger, E., Morin, L.R., Bastin, F. et Trépanier, M.)
Association Québécoise des Transports
Prize / Award
Prize attributed to the CIRRELT and CargoM for the project "Measuring and improving fluidity of the transportation by trucks", leaded by Emma Frejinger. Other team members were Léonard Ryo Morin, Fabian Bastin, and Martin Trépanier.

User Profile

Research Specialization Keywords: Stochastic optimization, Nonlinear programming, Statistical estimation, Discrete choice, Finance

Employment

2019/6
Professeur Titulaire
Informatique et Recherche Opérationnelle, Arts et Sciences, Université de Montréal
Full-time, Professor
Tenure Status: Tenure

2013/6 - 2019/5
Professeur Agrégé
Informatique et Recherche Opérationnelle, Arts et Sciences, Université de Montréal
Full-time, Associate Professor
Tenure Status: Tenure

2019/1 - 2019/2
Chargé de Cours
Mathematics and Industrial Engineering, École Polytechnique de Montréal
Part-time, Lecturer
Tenure Status: Non Tenure Track

2018/1 - 2018/2
Chargé de Cours
Mathematics and Industrial Engineering, École Polytechnique de Montréal
Part-time, Lecturer
Tenure Status: Non Tenure Track

2015/1 - 2015/2
Professeur invité
Applied Mathematics, Computer Science and Control, École Nationale d'Aviation Civile
Part-time, Visiting Professorship
Tenure Status: Non Tenure Track

2007/1 - 2013/5
Professeur Adjoint
Informatique et recherche opérationnelle, Arts et Sciences, Université de Montréal
Full-time, Assistant Professor
Tenure Status: Tenure Track

2011/4 - 2011/5
Professeur invité
Mathematics, Faculté des Sciences, Facultés universitaire Notre-Dame de la Paix
Part-time, Visiting Professorship
Tenure Status: Non Tenure Track

1999/9 - 2000/9
Researcher
Mathematics, Faculté des Sciences, Facultés universitaire Notre-Dame de la Paix
Full-time
Tenure Status: Non Tenure Track
Researcher in the Transportation Research Group

Research Funding History

Awarded [n=4]

2018/4 - 2024/3
Co-investigator
NSERC CREATE Program on Machine Learning in Quantitative Finance and Business Analytics, Grant

Funding Sources:
Natural Sciences and Engineering Research Council of Canada (NSERC)
Foncer
Total Funding - 1,650,000
Portion of Funding Received - 150,000
Funding Competitive?: Yes

Co-investigator : Bengio, Yoshua; Bijvank, Marco; Delage, Erick; Gauthier, Geneviève,; Hyndman, Cody; Lemieux, Christiane; Levin, Yuri; Tapp, Alain; Yu, Jia Yuan;

Principal Investigator : Morales, Manuel

2017/4 - 2022/3
Principal Investigator

On the exploitation of uncertainty in exact and approximate optimization, Fellowship

Funding Sources:
Natural Sciences and Engineering Research Council of Canada (NSERC)
Subventions à la découverte
Total Funding - 120,000
Portion of Funding Received - 120,000
Funding Competitive?: Yes

2021/6 - 2021/10
Principal Applicant

Valeur à vie de clients dans une entreprise de commerce électronique, Fellowship

Funding Sources:
Mathematics of Information Technology and Complex Systems (MITACS)
Accelerate
Total Funding - 15,000
Portion of Funding Received - 15,000
Funding Competitive?: No

2021/5 - 2021/10
Principal Applicant

Programme de démarrage de projet de recherche collaborative de Consilium Crypto - IVADO, Fellowship

Funding Sources:
Institute for Data Valorisation (IVADO)
Démarrage
Total Funding - 25,000
Portion of Funding Received - 25,000
Funding Competitive?: No

Completed [n=17]

2021/6 - 2021/10
Principal Applicant

Développement de méthodes d'estimation de la demande d'électricité à court-terme, Fellowship

Funding Sources:
Mathematics of Information Technology and Complex Systems (MITACS)
Accelerate
Total Funding - 15,000
Portion of Funding Received - 15,000
Funding Competitive?: No

2021/2 - 2021/9
Principal Applicant

Multivariate sequential data generator with long term, non-linear dependency, Fellowship

Funding Sources:
Mathematics of Information Technology and Complex Systems (MITACS)
Accélérate
Total Funding - 30,000
Portion of Funding Received - 30,000
Funding Competitive?: No

2021/1 - 2021/4
Principal Applicant

Market making for digital assets, Fellowship

Funding Sources:
Mathematics of Information Technology and Complex Systems (MITACS)
Accelerate
Total Funding - 22,000
Portion of Funding Received - 22,000
Funding Competitive?: No

2020/8 - 2020/12

Discount Pricing Recommendations, Fellowship

Principal Investigator

Funding Sources:
Mathematics of Information Technology and Complex Systems (MITACS)
Accelerate
Total Funding - 15,000
Portion of Funding Received - 15,000
Funding Competitive?: No

2020/8 - 2020/12
Principal Investigator

Optimization of sentence classification for insurance applications, Fellowship

Funding Sources:
Mathematics of Information Technology and Complex Systems (MITACS)
Accelerate
Total Funding - 15,000
Portion of Funding Received - 15,000
Funding Competitive?: No

2020/7 - 2020/11
Principal Investigator

L’intelligence artificielle au service de l’industrie de l’assurance, Fellowship

Funding Sources:
Mathematics of Information Technology and Complex Systems (MITACS)
Accelerate
Total Funding - 15,000
Portion of Funding Received - 15,000
Funding Competitive?: No

2020/3 - 2020/11
Principal Applicant

Modeling order book dynamics, Fellowship

Funding Sources:
Mathematics of Information Technology and Complex Systems (MITACS)
Accelerate
Total Funding - 30,000
Portion of Funding Received - 30,000
Funding Competitive?: No

2020/4 - 2020/7
Principal Applicant

Algorithme décisionnel intelligent pour systèmes énergétiques multiagents, Fellowship

Funding Sources:
Mathematics of Information Technology and Complex Systems (MITACS)
Accelerate
Total Funding - 25,000
Portion of Funding Received - 25,000
Funding Competitive?: No

Co-applicant : Bouffard, François

2019/12 - 2020/3
Principal Applicant

Algorithme décisionnel intelligent pour systèmes énergétiques, Fellowship

Funding Sources:
Mathematics of Information Technology and Complex Systems (MITACS)
Accelération
Total Funding - 25,000
Portion of Funding Received - 25,000
Funding Competitive?: No

Co-applicant : Bouffard, François

2019/5 - 2019/9
Principal Investigator

Machine Learning Strategies in the Physical North American Power Markets, Fellowship

Funding Sources:
Mathematics of Information Technology and Complex Systems (MITACS)
Accélération
Total Funding - 13,334

Portion of Funding Received - 13,334
Funding Competitive?: No

2017/9 - 2019/8
Co-investigator

Application des méthodes d'apprentissage machine au problème d'inventaire dans les stratégies algorithmiques à haute fréquence: Une approche via un générateur de flux artificiel d'ordres., Fellowship

Funding Sources:
Natural Sciences and Engineering Research Council of Canada (NSERC)
Collaborative Research and Development
Total Funding - 26,284
Portion of Funding Received - 8,762
Funding Competitive?: Yes
National Bank of Canada
Research Contract
Total Funding - 35,000
Portion of Funding Received - 11,667
Funding Competitive?: Yes
PROMPT-Québec
Total Funding - 31,582
Portion of Funding Received - 10,528
Funding Competitive?: Yes

Principal Investigator : Morales, Manuel

2019/1 - 2019/5
Principal Investigator

Algorithme décisionnel intelligent pour systèmes de stockage énergétique, Fellowship

Funding Sources:
Mathematics of Information Technology and Complex Systems (MITACS)
Accélération
Total Funding - 15,000
Portion of Funding Received - 15,000
Funding Competitive?: No

Co-investigator : Bouffard, François

2018/7 - 2018/12
Principal Investigator

Development of demand forecasting and inventory management models in the alcohol market, Fellowship

Funding Sources:
Natural Sciences and Engineering Research Council of Canada (NSERC)
Subventions d'engagement partenarial
Total Funding - 25,000
Portion of Funding Received - 25,000
Funding Competitive?: Yes

2018/3 - 2018/9
Principal Investigator

Développement de modèles alternatifs de risque de crédits avec des réseaux artificiels de neurones, Fellowship

Funding Sources:
Natural Sciences and Engineering Research Council of Canada (NSERC)
Subventions d'engagement partenarial
Total Funding - 25,000
Portion of Funding Received - 25,000
Funding Competitive?: Yes

2018/6 - 2018/8
Principal Investigator

Extensions de l’algorithme du gradient stochastique pour l’estimation de modèles mixed logit, Fellowship

Funding Sources:
IVADO

Undergraduate Research Scholarship
Total Funding - 2,500
Portion of Funding Received - 2,500
Funding Competitive?: Yes

Principal Applicant : Laprés-Chartrand, Jean

2012/4 - 2017/3
Principal Investigator

Towards new solution techniques in mathematical programming with scenarios, Fellowship

Funding Sources:
Natural Sciences and Engineering Research Council of Canada (NSERC)
Subventions à la découverte
Total Funding - 105,000
Portion of Funding Received - 105,000
Funding Competitive?: Yes

2015/5 - 2015/8
Co-applicant

Modeling and simulation of a hydroelectricity generation network, Fellowship

Funding Sources:
Natural Sciences and Engineering Research Council of Canada (NSERC)
Undergraduate Student Research Award
Total Funding - 4,500
Portion of Funding Received - 0
Funding Competitive?: Yes

Student/Postdoctoral Supervision

Bachelor's [n=6]

2020/9 - 2021/4
Principal Supervisor

Bédard, Sandrine (Completed) , Université de Montréal
Thesis/Project Title: Impact du COVID-19 sur l'industrie de la restauration et des bars et facteurs de résilience del'industrie
Present Position: Intern, Amazon

2019/6 - 2019/9
Principal Supervisor

Ma, Chiyu (Completed) , Nankai University
Thesis/Project Title: Random Search in Metaheuristics and Derivative-free Optimization
Present Position: Ph.D. student, The Hong Kong Polytechnic University

2018/9 - 2018/12
Principal Supervisor

Deaudelin, Lauranne (Completed) , Université de Montréal
Thesis/Project Title: Implémentation de la méthode du gradient moyen stochastique
Present Position: Validation advisor, Desjardins

2018/5 - 2018/8
Principal Supervisor

Laprés-Chartrand, Jean (Completed) , Université de Montréal
Thesis/Project Title: Extensions de l'algorithme du gradient stochastique pour l'estimation de modèles mixed logit
Present Position: Master student

2018/5 - 2018/7
Principal Supervisor

Bhaisare, Rajrishi Amar Singh (Completed) , Indian Institute of Technology Kharagpur
Thesis/Project Title: Management of outliers in discrete choice data
Present Position: Master student

2017/9 - 2017/12
Principal Supervisor

Brihlante, Alexandre (Completed) , Université de Montréal
Thesis/Project Title: Algorithme du gradient stochastique pour l'estimation de mode?les de choix discrets
Present Position: Vice President, BMO Capital Markets

Bachelor's Honours [n=2]

2015/6 - 2015/8	Tao, Manyuan (Completed) , Xiamen University
Principal Supervisor	Thesis/Project Title: Lanczos Method Algorithm for Solving the Trust-Region Subproblem Present Position: Ph.D. student, University of Maryland
2015/5 - 2015/8	Pigeon, Pierre-Luc (Completed) , Université de Montréal
Principal Supervisor	Thesis/Project Title: Modeling and simulation of a hydroelectricity generation network Present Position: Programmer Analyst, GIRO, Montreal

Master's non-Thesis [n=9]

2021/4 - 2021/9	Borie, Pierre (Completed) , École Nationale d'Aviation Civile
Principal Supervisor	Thesis/Project Title: Développement de méthodes d'estimation de la demande d'électricité à court-terme Present Position: M.Sc. Student, École Nationale d'Aviation Civile - Université de Montréal
2021/1 - 2021/12	Milot, François (In Progress) , Université de Montréal
Principal Supervisor	Student Degree Expected Date: 2021/12 Thesis/Project Title: Tarification en assurance IARD avec de l'apprentissage par renforcement Present Position: Master student, Université de Montréal
2020/5 - 2021/12	Dallaire, Martin (In Progress) , Université de Montréal
Principal Supervisor	Student Degree Expected Date: 2021/12 Thesis/Project Title: Analyse du cycle de vie des clients de commerce en ligne. Present Position: Master student, Université de Montréal
2019/6 - 2019/9	Shi-Garrier, Loic (Completed) , École Nationale d'Aviation Civile
Principal Supervisor	Thesis/Project Title: Hessian-free second-order methods for statistical learning Present Position: Ph.D. student, École Nationale d'Aviation Civile
2019/5 - 2019/12	Benazzouz, Maria (Completed) , Université de Montréal
Principal Supervisor	Thesis/Project Title: Tarification d'options à l'aide du calcul de Malliavin et comparaison avec des approches par réseaux de neurones. Present Position: Employee, Desjardins
2019/5 - 2019/12	Chavez, Raul (Completed) , Université de Montréal
Principal Supervisor	Thesis/Project Title: Tarification d'options à l'aide du calcul de Malliavin et comparaison avec des approches par réseaux de neurones. Present Position: Teaching assistant, École de Technique Supérieure
2018/5 - 2018/8	Raschas, Niels (Completed) , Université de Montréal
Principal Supervisor	Thesis/Project Title: Conception de modèles de demande et d'inventaire de boissons alcoolisées dans l'industrie de loisir. Present Position: Market Risk Modeller, ING Nederland
2018/1 - 2018/8	Butoyi, Ghislain (Completed) , Université de Montréal
Principal Supervisor	Thesis/Project Title: Valorisation d'option américaine et intégration de techniques d'apprentissage machine Present Position: Data Scientist, Desjardins
2017/9 - 2018/5	Olagot Koutana, Cheryl (Completed) , Université de Montréal
Principal Supervisor	Thesis/Project Title: Prédiction de la volatilité à court terme à l'aide des SVM Present Position: Revenue Management Analyst, Transat

Master's Thesis [n=9]

2020/9 - 2022/8	Jutras-Dubé, Pascal (In Progress) , Université de Montréal
Principal Supervisor	Thesis/Project Title: Génération de populations synthétiques Present Position: M.Sc. student

2018/11 - 2020/6 Principal Supervisor	Desage, Ysael (Completed) , Université de Montréal Thesis/Project Title: Algorithme décisionnel intelligent pour systèmes de stockage énergétique Present Position: Ph.D. student, McGill University
2018/9 - 2021/8 Principal Supervisor	Laprés-Chartrand, Jean (In Progress) , Université de Montréal Student Degree Expected Date: 2021/8 Thesis/Project Title: Measuring RocksDB performance and adaptive sampling model estimation Present Position: MSc student
2018/4 - 2020/6 Principal Supervisor	Malette, Marie-Ève (Completed) , Université de Montréal Thesis/Project Title: Application des techniques d'apprentissage automatique en finance Present Position: AI Scientist, National Bank of Canada
2018/1 - 2022/12 Principal Supervisor	Hénault, Vincent (In Progress) , Université de Montréal Thesis/Project Title: Développement de modèles de prévision de demande et de gestion d'inventaire Present Position: MSc student (in suspension)
2017/10 - 2020/5 Principal Supervisor	Beaulne, Alexandre (Completed) , Université de Montréal Thesis/Project Title: European Day-Ahead Electricity Price Forecasting Present Position: Chief Technology Officer, MNGR
2015/9 - 2017/9 Principal Supervisor	Sboui, Wael (Completed) , Université de Montréal Thesis/Project Title: Évaluation de politiques d'ordonnancement d'atterrissages d'avions au moyen de simulation Monte Carlo Present Position: Cognitive Process Automation development consultant, CGI
2015/5 - 2018/6 Principal Supervisor	Abodinar, Laila (Completed) , Université de Montréal Thesis/Project Title: Stochastic Simulated Annealing Present Position: Unemployed
2010/9 - 2016/8 Principal Supervisor	Zehtabian, Shohre (Completed) , Université de Montréal Thesis/Project Title: Development of new scenario decomposition techniques for linear and nonlinear stochastic programming Present Position: PhD student, Aarhus University

Doctorate [n=10]

2021/9 - 2023/8 Principal Supervisor	Gagné, Nicolas (In Progress) , University of Montreal Thesis/Project Title: Learning with market-oriented programming Present Position: Ph.D. student
2019/9 - 2022/8 Principal Supervisor	Carignan, Jean-Francis (In Progress) , Université de Montréal Thesis/Project Title: Reinforcement learning methods for market making Present Position: Étudiant
2019/9 - 2022/8 Principal Supervisor	Rieussec, Jérémy (In Progress) , Université de Montréal Thesis/Project Title: Hessian-free second order methods in statistical learning Present Position: Étudiant
2018/9 - 2022/8 Principal Supervisor	Zegbeh, Francis Ange (In Progress) , Université de Montréal Thesis/Project Title: Application de méthodes d'apprentissage automatique en courtage haute fréquence Present Position: PhD student

2018/1 - 2021/12 Principal Supervisor	Chantal-Huot, Francis (In Progress) , Université de Montréal Thesis/Project Title: Développement de techniques d'apprentissage automatique en courtage haute fréquence Present Position: PhD student
2017/5 - 2018/12 Co-Supervisor	Keutchayan, Julien (Completed) , École Polytechnique de Montréal Thesis/Project Title: New methods for generating scenario trees Present Position: Lead Data Scientist, Qohash
2016/1 - 2020/3 Principal Supervisor	Khassiba, Ahmed (Completed) , Université de Montréal Thesis/Project Title: Two-stage stochastic programming for aircraft arrival scheduling under uncertainty Present Position: Post-doctoral researcher, École Nationale d'Aviation Civile
2014/1 - 2019/12 Co-Supervisor	Thuy, Anh Ta (Completed) , Université de Montréal Thesis/Project Title: Staffing and Scheduling Optimization with Chance Constraints in Call Centers Present Position: Assistant Professor, Phenikaa University
2013/9 - 2020/5 Co-Supervisor	Morin, Léonard Ryo (Completed) , Université de Montréal Thesis/Project Title: Traffic prediction and bilevel network design Present Position: Scientific Software Developer, Bentley Systems
2013/5 - 2016/3 Co-Supervisor	Mai, Anh Tien (Completed) , Université de Montréal Thesis/Project Title: Dynamic Programming Approaches for Estimating and Applying Large-scale Discrete Choice Models Present Position: Assistant Professor, Singapore Management University

Post-doctorate [n=1]

2018/1 - 2019/12 Co-Supervisor	Yergeau, Gabriel (Completed) , Université de Montréal Thesis/Project Title: Techniques d'apprentissage automatique en courtage haute fréquence Present Position: Research assistant, HEC Montréal

Event Administration

2019/3 - 2021/10	Co-organizer, CRM Workshop on Optimization under Uncertainty, Workshop, 2021/9 - 2021/10
2020/10 - 2021/7	Member of the Program Committee, 18th EUROPT Workshop on Advances in Continuous Optimization, Workshop, 2021/7 - 2021/7
2016/10 - 2018/5	Co-organizer, 15th EUROPT Workshop on Advances in Continuous Optimization, Workshop, 2017/7 - 2017/7
2016/10 - 2017/7	Member of the Program Committee, International Conference on Monte Carlo Methods and Applications, Conference, 2017/7 - 2017/7
2014/7 - 2015/6	Invited Sessions Co-Chair, CORS/INFORMS 2015, Conference, 2015/6 - 2015/6
2014/7 - 2015/6	Co-organizer, Summer School on Dynamic Discrete Choice Models: Econometric Models and Operations Research Methods, Course, 2015/6 - 2015/6

Editorial Activities

2015/1 - 2099/1	Associate Editor, Journal of Industrial and Management Optimization, Journal

International Collaboration Activities

2015/1 - 2019/6	Invited professor, research collaborator, France Following a visit at the National School of Civil Aviation (ENAC: Ecole Nationale d'Aviation Civile) in Toulouse, France, from January to May, 2015, I am involved in a research project on airplane scheduling, partly funded by ENAC, with the co-supervision of a PhD student. A formal co-advisorship agreement has been signed between ENAC and the University of Montreal.

Committee Memberships

2019/12	Committee Member, Comité d'évaluation des bourses, Fonds de recherche du Québec - Nature et technologies (FRQNT)
2019/4	Committee Member, Fin-ML - CREATE Program team, Université de Montréal Co-founder of the Fin-ML program and member of the grant committee.
2009/2	Committee Member, Société Canadienne de Recherche Opérationnelle, Section de Montréal, Canadian Operational Research Society
2018/11 - 2020/12	Committee Member, Membre du comité de bourses du CIRRELT, Centre Interuniversitaire de Recherche sur les Réseaux d'Entreprise, la Logisitique et le Transport

Other Memberships

2017/6	Master program responsible, Université de Montréal Responsible of the Master program in Mathematical and Computational Finance

Presentations

1. Chavez R*, Benazzouz M*, Kharrat M. (2021). A comparison of machine learning and Malliavin calculus for American options sensitivities estimation and pricing. International e-Conference on Pure and Applied Mathematical Sciences, Tunisia
   Main Audience: Researcher
   Invited?: Yes, Keynote?: No
2. Hanini, M. (2021). Assistants virtuels pour le secteur des assurances. Webinaire IVADO, Montreal, Canada
   Invited?: Yes, Keynote?: No
3. Laprés-Chartrand J*, Rieussec J*, Shi-Garrier L*. (2021). An adaptive subsampled Hessian-free optimization method for statistical learning. 31st European Conference on Operational Research, Athens, Greece
   Main Audience: Researcher
   Invited?: Yes, Keynote?: No
4. Hubbell, Austin. (2021). Digital Asset Market Structure and Liquidity Modeling. IVADO Zoom sur l'intelligence numérique collaborative - Zooming in on Collaborative Digital Intelligence, Montréal, Canada
   Main Audience: Knowledge User
   Invited?: Yes, Keynote?: No
5. Desage Y*, Bouffard F. (2019). Intelligent decision-making algorithm for energy storage systems. Optimization Days, Montreal, Canada
   Main Audience: Researcher
   Invited?: No, Keynote?: No

6. Huot-Chantal F*, Yergau G. (2019). High frequency market making. Optimisation Days, Montreal, Canada
   Main Audience: Researcher
   Invited?: No, Keynote?: No
7. Keutchayan J*, Gendreau M. (2019). Problem-driven scenario trees in multistage stochastic optimization. International Congress on Industrial and Applied Mathematics, Valencia, Spain
   Invited?: Yes, Keynote?: No
8. Keutchayan J*, Gendreau M. (2019). Problem-driven scenario generation in multistage stochastic optimization. Optimization Days, Montreal, Canada
   Main Audience: Researcher
   Invited?: No, Keynote?: No
9. Cirillo C, Hetrakul P. (2018). Dynamic discrete choice model for railway ticket cancellation and exchange decisions. 2018 INFORMS Revenue Management and Pricing Section Conference, Toronto, Canada
   Main Audience: Researcher
   Invited?: No, Keynote?: No
10. Ta T A, L'Ecuyer P. (2018). On a two-stage stochastic optimization problem with stochastic constraints. 23rd International Symposium on Mathematical Programming, Bordeaux, France
    Main Audience: Researcher
    Invited?: Yes, Keynote?: No
11. Khassiba A, Gendron B, Cafieri S, Mongeau M. (2018). A two-stage stochastic model for scheduling aircraft arrivals under uncertainty. Optimization Days, Montreal, Canada
    Main Audience: Researcher
    Invited?: No, Keynote?: No
12. Mai T, Ta T A, L'Ecuyer P. (2018). A learning-based approach for multi-skill staffing optimization in call centers. 23rd International Symposium on Mathematical Programming, Bordeaux, France
    Main Audience: Researcher
    Invited?: Yes, Keynote?: No
13. Bouttier C. (2017). Exploitation of random noise in simulated annealing. 21st Conference of the International Federation of Operational Research Societies, Quebec, Canada
    Main Audience: Researcher
    Invited?: Yes, Keynote?: No
14. Brisebois A, Leung B, Sabourin JF, Bergeron P. (2017). The future of trading. I5 Day, Montreal, Canada
    Main Audience: Knowledge User
    Invited?: Yes, Keynote?: No
15. Mai T, Frejinger E. (2016). Comparing Regret Minimization and Utility Maximization for Route Choice Recursive Logit Models. 58th CORS Annual Conference, Banff, AB, Canada
    Main Audience: Researcher
    Invited?: Yes, Keynote?: No
16. Frejinger E, Mai T, Toulouse M. (2015). On the use of the information matrix in Discrete Choice Modeling. NOW 2015, La Rochelle, France
    Main Audience: Researcher
    Invited?: Yes, Keynote?: No
17. Cirillo C, Mai T, Toulouse M. (2015). Combining Hessian Approximations in Estimation Problems. CORS/ INFORMS International Meeting, Montreal. QC, Canada
    Main Audience: Researcher
    Invited?: Yes, Keynote?: No

18. (2015). Application de l'algorithme de couverture progressive pour la planification à moyen terme de la production hydroélectrique. Séminaire SPOT, ENSEEIHT, Toulouse, France
Main Audience: Researcher
Invited?: Yes, Keynote?: No

19. (2015). Introduction to stochastic dynamic programming. Summer School "New Paradigms in Revenue Management: Methods and Applications", National Transportation Center, University of Maryland, College Park, MD, United States
Main Audience: Researcher
Invited?: Yes, Keynote?: No

20. Mai T, Frejinger E. (2015). Mixed recursive logit models for route choice analysis. International Symposium on Mathematical Programming, Pittsburgh, PA, United States
Invited?: Yes, Keynote?: No

21. (2015). Sur la matrice d'information de Fisher dans le calcul du maximum de vraisemblance, avec des applications en modèles de choix discrets. MIAT Unit Seminars, INRA, Toulouse, France
Main Audience: Researcher
Invited?: Yes, Keynote?: No

Publications

Journal Articles

1. Thuy T A*, Chan W, Bastin F, L'Ecuyer P. (2021). A Simulation-based Decomposition Approach for Two-stage Staffing Optimization in Call Centers under Arrival Rate Uncertainty. European Journal of Operational Research. 293(3): 966-979.
Published
Refereed?: Yes

2. Kharrat, M; Bastin F. (2021). Continuation value computation using Malliavin calculus under general volatility stochastic process for American option pricing. Turkish Journal of Mathematics. DOI: 10.3906/mat-210
Accepted
Refereed?: Yes, Open Access?: Yes

3. Khassiba A*, Bastin F, Gendron B, Cafieri S, Mongeau M. (2020). Two-stage stochastic mixed-integer programming with chance constraints for extended aircraft arrival management. Transportation Science.
Accepted
Refereed?: Yes

4. Ta T A*, Mai T*, Bastin F, L'Ecuyer P. (2020). On a multistage discrete stochastic optimization problem with stochastic constraints and nested sampling. Mathematical Programming. 190(1): 1--37.
Published
Refereed?: Yes

5. Khassiba A*, Bastin F, Gendron B, Cafieri S, Mongeau M. (2019). Extended Aircraft Arrival Management under Uncertainty: a computational study. Journal of Air Transportation. 27
Published
Refereed?: Yes

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