Curriculum Vitae
Dr.Raghu Nandan Sengupta
IME Dept., IIT Kanpur, Kanpur – 208 016, INDIA
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The information provided is complete and correct as on 16-March-2021

RAGHU NANDAN SENGUPTA

Department of Industrial and Management Engineering
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Home page URL: http://www.iitk.ac.in/new/raghu-nandan-sengupta

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SCOPUS : https://www.scopus.com/authid/detail.url?authorId=7006487052

THOMSON REUTERS http://www.researcherid.com/rid/A-2773-2012

Personal Profile

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

Objectives

With my background in probability, statistics and optimization (with a focus for application in finance and other areas) I am certain to contribute substantially in areas related to stochastic, big data analysis, stochastic and robust optimization, statistical inference, sequential analysis, quantitative finance, etc. With my fourteen years of research and teaching experience in one of the best technical institutes in Asia, plus frequent research visits and teaching assignments at University of Warszawa, POLAND, IST, Lisboa, PORTUGAL, TU Dresden, GERMANY, Bilkent University, TURKEY, MUST, IRAN, etc., has helped me tremendously to build expertise in both theoretical as well as applied areas of sequential analysis, robust and reliability based optimization, statistical reliability, quantitative finance. I am confident of my capability and am certain that my contribution in this respect would be a worthwhile effort from my side which will accrue tangible benefit to both my parent institute as well to my host organization along with a great academic research exposure for me.

Academic Qualification and Experience	
07/2017-06/2020	Head of the Department, Industrial and Management Engineering, Indian Institute of Technology Kanpur, INDIA PF No.: 5073
06/2014-Present	Professor, Industrial and Management Engineering, Indian Institute of Technology Kanpur, INDIA

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	PF No.: 5073
05/2017-06/2017	DAAD Fellowship for Research Stays for University Academics and Scientists, Technische Universität Dresden, GERMANY [DAAD Fellowship/Scholarship] DAAD Application/ID: 91563924
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 [DAAD Fellowship/Scholarship] 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, Industrial and 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 [IUSSTF Fellowship 2008] IUSSTF Application/ID: 2008/12
11/2003–07/2009	Assistant Professor, Industrial and Management Engineering, Indian Institute of Technology Kanpur, INDIA PF No.: 5073
02/2003–11/2003	Visiting Assistant Professor, Industrial and 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 [Mechanical Engineering Major]

Academic Awards and Honours

Curriculum Vitae
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01) Awarded **DAAD Research Stays for University Academics and Scientists**, 2017, [Personal ref. no./ID: 91563924, Funding programme number: 57314018] to ***Technische Universität Dresden, GERMANY***.
02) Awarded **DAAD Research Stays for University Academics and Scientists**, 2015, [Personal ref. no./ID: 91563924, Funding programme number: 50015559] to ***Technische Universität Dresden, GERMANY***.
03) Awarded the **EU-NAMASTE Fellowship/Scholarship - NAMASTE 2nd Cohort**, 2014 (ERASMUS MUNDUS Fellowship, Mobility Group: Academic Staff: Application 20140037) to visit ***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***.
04) Awarded the **Erasmus Mundus Europe Asia Fellowship/Scholarship Program Fellowship 2011** (ERASMUS MUNDUS Fellowship, Mobility Group: Academic Staff: Application L111003509) to visit ***Faculty of Mathematics, Informatics and Mechanics University of Warsaw, POLAND***, May 2012.
05) Awarded under **MHRD, GoI, INDIA** scheme and selected as the visiting faculty to teach at ***Asian Institute of Technology (AIT), Bangkok, THAILAND***, August 2011 – November 2011.
06) Awarded the Indo US Science and Technology Forum (IUSSTF) Fellowship 2008 [**IUSSTF RESEARCH FELLOW 2008**] to visit ***Operations Research & Financial Engineering (ORFE) Department at Princeton University, USA***, July 2008 – December 2008.
07) Commendation letters from the Director, IIT Kanpur and Senate Citation for teaching excellence in (i) Probability and Statistics (IME602: M.Tech 1st year), IIT Kanpur, INDIA, 2004-2005, Sem-I, 2010-2011, Sem-I; (ii) Management of Risk in Financial Systems (MBA678: MBA 2nd year), IIT Kanpur, INDIA, 2006 – 2007.
08) Secured 4.00/4.00 in VII semester during Bachelor of Engineering at BIT, Mesra, INDIA.

Editorial and Academic Activities

01) ***Editorial Board Member*** of *Open Journal of Statistics*, ISSN Print: 2161-718X, ISSN Online: 2161-7198.
02) ***Associate Editor*** of *Foundations of Computing and Decision Sciences*, ISSN 0867-6356, e-ISSN 2300-3405.
03) Reviewer in *IEEE Transactions on Evolutionary Computation*, (ISSN: 1089-778X).
04) Reviewer in *International Journal of Industrial Engineering*, (ISSN: 1072-4761).
05) Reviewer in *Sequential Analysis*, (ISSN: 0747-4946).
06) Reviewer in *Communications in Statistics-Simulation and Computation*, (ISSN: 0361-0918).
07) Program committee member: 8th International conference on Simulated Evaluation and Learning (SEAL-2010), IIT Kanpur, INDIA, 1st - 4th December 2010.
08) Session chair (*Hybrid Algorithms*): 8th International conference on Simulated Evaluation and Learning (SEAL-2010), IIT Kanpur, INDIA, 1st - 4th December 2010.
09) Reviewer in *Physica A: Statistical Mechanics and its Applications*, (ISSN: 0378-4371).
10) Reviewer in *International Journal of Business and Systems Research*, [ISSN (Online): 1751-2018, ISSN (Print): 1751-200X].
11) Reviewer in *Journal of Industrial and Management Optimization*, [ISSN (Print): 1547–5816, ISSN (Electronic): 1553-166X].
12) Reviewer in *European Journal of Operational Research*, [ISSN (Print): 1547–5816, ISSN (Electronic): 1553-166X].

Research Interests

01) Sequential Estimation.
02) Statistical Estimation.
03) Statistical and Mathematical Reliability.
04) Robust and Reliability based Optimization and their Applications.

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05) Financial Risk Analysis.

Book and Book Chapter Publications

01) Information sharing in a serial supply chain of low demand item: Sunil Agrawal, **Raghu Nandan Sengupta** and Kripa Shanker, *Vision 2020: The Strategic Role of Operational Research*, (Edited N. Ravichandran), Chapter 20, 332-347, 2006, Allied Publishing Company Pvt. Ltd, ISBN: 81-8424-108-9.

02) Bankruptcy Prediction Using Artificial Immune Systems: Rohit Singh and **Raghu Nandan Sengupta**, *Lecture Notes in Computer Science* (Book: *Artificial Immune Systems*), (Edited L.N. de Castro, F.J.Zuben and H.Knidel), **4628**, 131-141, 2007, Springer-Verlag, ISBN: 978-3-540-73921-0.

03) *Decision Sciences: Theory and Practice**: **Raghu Nandan Sengupta**, Aparna Gupta and Joydeep Dutta (Edited), 2016, CRC Taylor & Francis, ISBN (10): 146656430X; ISBN (13): 9781466564305.

04) Other Decision Making Methods: **Raghu Nandan Sengupta** in *Decision Sciences: Theory and Practice**; (Edited: **Raghu Nandan Sengupta**, Aparna Gupta and Joydeep Dutta), 2016, CRC Taylor & Francis, ISBN (10): 146656430X; ISBN (13): 9781466564305.

05) Statistical Methods: **Raghu Nandan Sengupta** and Debasis Kundu in *Decision Sciences: Theory and Practice**; (Edited: **Raghu Nandan Sengupta**, Aparna Gupta and Joydeep Dutta), 2016, CRC Taylor & Francis, ISBN (10): 146656430X; ISBN (13): 9781466564305.

*: Link/URL for 3, 4 and 5 is: https://www.crcpress.com/Decision-Sciences-Theory-and-Practice/Sengupta-Gupta-Dutta/p/book/9781466564305 and http://www.crcnetbase.com/doi/pdfplus/10.1201/9781315183176-1.

Journal Publications

01) LINEX Loss Function and its Statistical Application – A Review: Saibal Chattopadhyay, Ajit. Chaturvedi and **Raghu Nandan Sengupta**, *Decision*, Jan – Dec 1999, **26**, 1-4, 51-76.

02) Sequential Estimation of a Linear Function of Normal Means Under Asymmetric Loss Function: Saibal Chattopadhyay, Ajit Chaturvedi and **Raghu Nandan Sengupta**, *Metrika*, 2000, **52**, 3, 225-235.

03) Asymmetric Penalized Prediction Using Adaptive Sampling Procedures: Saibal Chattopadhyay, Sujay Datta and **Raghu Nandan Sengupta**, *Sequential Analysis*, 2005, **24**, 1, 23-43.

04) Three-Stage and Accelerated Sequential Point Estimation of the Normal Mean Using LINEX Loss Function: Saibal Chattopadhyay and **Raghu Nandan Sengupta**, *Statistics*, 2006, **40**, 1, 39-49.

05) Use of Asymmetric Loss Functions in Sequential Estimation Problem for the Multiple Linear Regression: **Raghu Nandan Sengupta**, *Journal of Applied Statistics*, 2008, **35**, 3, 245-261.

06) Impact of information sharing and lead time on bullwhip effect and on-hand inventory: Sunil Agrawal, **Raghu Nandan Sengupta** and Kripa Shanker, *European Journal of Operational Research*, 2009, **192**, 576-593.

07) Some variants of adaptive sampling procedures and their applications: **Raghu Nandan Sengupta** and Angana Sengupta, *Computational Statistics and Data Analysis*, 2011, **55**, 3183-3196.

08) Estimation for the multiple regression set up using balanced loss function: **Raghu Nandan Sengupta** and Sachin Srivastava, *Communications in Statistics: Simulation & Computation*, 2012, **41**, 653-670.

09) Minimum Risk Estimation of Scalar Means under Convex Combination of Loss Functions: **Raghu Nandan Sengupta** and Sachin Srivastava, *Communications in Statistics: Simulation & Computation*, 2012, **41**, 1346-1371.

10) Reliability Based Portfolio Optimization with Conditional Value at Risk (CVaR): **Raghu Nandan Sengupta** and Siddharth Sahoo, *Quantitative Finance*, 2013, **13**, 1637-1651.

11) Robust and Reliable Portfolio Optimization Formulation of a Chance Constrained Problem: **Raghu Nandan Sengupta** and Rakesh Kumar, *Foundations of Computing and Decision Sciences*, 2017, **42**, 83-117.

12) Facets of Business-to-Business Brand Equity: Mixed Methods Approach: Priyanka Sharma, **Raghu Nandan SENGUPTA**, J. David Lichtenthal, *Marketing Intelligence and Planning*, 2019, **37** (7), 754-69.
13) Why are industrial firms high or low brand sensitive? An empirical investigation: Priyanka Sharma and **Raghu Nandan SENGUPTA**, *Journal of Marketing Theory and Practice*, 2020, **28**(1), 56-78.

Work in Progress and Publications Under Review

01) A Methodological Triangulation Using Generalised Methods of Moments (GMM) to derive the Many Faces of Industrial Brands: Priyanka Sharma, **Raghu Nandan Sengupta** and David Lichtenthal, *communicated*.
02) Sequential Estimation for the Multiple Linear Regression Model considering Balanced Loss Functions: **Raghu Nandan Sengupta** and Rene Schilling; *communicated*.
03) Impact of dynamic flexible capacity on reverse logistics network design with environmental concerns; Manish Shukla, Vipin B and **Raghu Nandan Sengupta**, *communicated*.
04) Reliability Based Multi-Objective Portfolio Optimization: Aditya Gupta, **Raghu Nandan Sengupta** and Subhankar Mukherjee; *under preparation*.
05) Single and Bi-Objective Portfolio Optimization Problems for Extreme Value Asset Returns under Symmetric and Asymmetric Loss Functions: Anirban Banerjee; **Raghu Nandan Sengupta**, Tânia Pinto-Varela, Augusto Eusebio, José Rui Figueira and Kalyanmoy Deb; *under preparation*.
06) Robust portfolio optimization considering VaR and CVaR concepts: Anirban Banerjee and **Raghu Nandan Sengupta**; *under preparation*.
07) Robust formulation of MAD, MLSAD, MINI-MAX and MV problems: Anirban Banerjee and **Raghu Nandan Sengupta**; *under preparation*.

Conference Proceedings

01) ″Want to measure service quality?″; **Raghu Nandan Sengupta** and Prithwiraj Nath, *QUAL TECH 2000*, Mumbai, India, February, 2000.
02) ″Efficiency Measurement and Classification of Indian Nationalised Banks″; **Raghu Nandan Sengupta**, *INFORMS* Conference on Integrating Theory and Application at San Antonio, Texas, USA, November, 2000.
03) ″Asymmetric Penalized Sales Forecasting Using Adaptive Sampling Procedures″ Saibal Chattopadhyay and **Raghu Nandan Sengupta**, *(Applied Sequential Analysis-I) International Conference on Ranking and Selection, Multiple 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″; Saibal Chattopadhyay and **Raghu Nandan Sengupta**, under *(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″; Sunil Agrawal, **Raghu Nandan Sengupta** and Kripa 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″; **Raghu Nandan Sengupta** and Ashish 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″; Sunil Agrawal, **Raghu Nandan Sengupta** and Kripa 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″; **Raghu Nandan Sengupta**, Sunil Agrawal and Kripa 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″; **Raghu Nandan 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″; Sunil Agrawal., **Raghu Nandan Sengupta** and Kripa 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″; Rohit Singh and **Raghu Nandan Sengupta**, *39th Annual Convention of Operational Research Society of India (ORSI–2006 CONVENTION & OR Workshop)*, Kolkata, India, 5th – 7th January, 2007, [**Included under item # 2, which is book chapter publication by Springer-Verlag**].

12) ″Measurement of Bullwhip Effect in a Supply Chain″; Kripa Shanker, Sunil Agrawal and **Raghu Nandan Sengupta**, *Joint Work in Mechanical Aerospace and Industrial Engineering, IIT Kanpur and NTU*, Singapore, 10th July, 2007.

13) ″Reliability based Portfolio Optimization″; Kapil Agrawal and **Raghu Nandan Sengupta**, *22nd European Conference on Operational Research*, Prague, Czech Republic, 8th – 11th July, 2007.

14) ″Reliability based Dynamic Portfolio Optimization″; **Raghu Nandan Sengupta**, *22nd European Conference on Operational Research*, Prague, Czech Republic, 8th – 11th July, 2007.

15) ″Bankruptcy Prediction using Artificial Immune Systems″; Rohit Singh and **Raghu Nandan Sengupta**, 6th International Conference on Artificial Immune Systems, Santos, Brazil, 26th – 29th July, 2007, [**Included under item # 2, which is book chapter publication by Springer-Verlag**].

16) ″Comparison of three Forecasting Models for the Seasonal Type Demand″; **Raghu Nandan Sengupta**, Sunil Agrawal and Kripa Shanker, *INFORMS* annual Meeting, Seattle, USA, 4th – 7th November, 2007. [**I was paid a scholarship/fellowship from CSIR of India for this paper in conference selection**].

17) ″Reliability in Portfolio Optimization using Uncertain Estimates″; **Raghu Nandan Sengupta**, Rachit Seth and Peter 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″; Sunil Agrawal, **Raghu Nandan Sengupta**, Kripa Shanker and Narayan Kumar, World Academy of Science, Engineering and Technology 60, 2011.

19) "Reliability Based Portfolio Optimization for Extreme Value Asset Returns under Asymmetric Loss Functions", **Raghu Nandan Sengupta** and Siddharth 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, Priyanka Sharma, **Raghu Nandan Sengupta**, and K SivakumarI, 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, Priyanka Sharma, S. S. Mishra and **Raghu Nandan Sengupta**, Academy of Marketing Science Annual Conference, New Orleans, LA, USA, 23rd – 25th May 2018.

Teaching

01) Probability and Statistics (IME602): M.Tech (1st year students) at IIT Kanpur, INDIA.

02) Security Analysis, Derivatives and Portfolio Management (MBA676): MBA (2nd year students) at IIT Kanpur, INDIA.

03) Introduction to Manufacturing Process (TA201) (Laboratory Instructor): B.Tech (2nd year students) at IIT Kanpur, INDIA.
04) Management of Risk in Financial Systems (MBA678)/(2400-ZEWW731): MBA (2nd year students) at IIT Kanpur, INDIA. [**New course**]/University of Warszawa, POLAND.
05) Introduction to Stochastic Processes and their Applications (IME625)/(2400-ZEWW712): M.Tech (1st year students) at IIT Kanpur, INDIA. [**New course**]/University of Warszawa, POLAND.
06) Management Decision Analysis (IME634): M.Tech (2nd year students) at IIT Kanpur, INDIA.
07) Introduction to Stochastic Processes and its Applications: National Programme on Technology Enhanced Learning (NPTEL- II): Web based course.
08) Management Decision Analysis: National Programme on Technology Enhanced Learning (NPTEL- II): Web based course.
09) Quantitative Methods for Decision Making (MBA 651): MBA (1st year students) at IIT Kanpur, INDIA.
10) Total Quality Management (MBA663): MBA (2nd year students) at IIT Kanpur, INDIA.
11) Econometrics (2400-FIM3EC and 2400-PP3EKOa) at University of Warszawa, POLAND.
12) Advanced Econometrics (2400-M1PPZEKOa) at University of Warszawa, POLAND.
13) Operations Research (2400-ZEWW732) at University of Warszawa, POLAND.
14) Time Series Econometrics (2400-ZEWW730) at University of Warszawa, POLAND.
15) Applied Design of Experiments (2400-ZEWW711) at University of Warszawa, POLAND.
16) Project Financing and Management (2400-ZEWW713) at University of Warszawa, POLAND.

Conference/Workshop Participation/Invited Talks

01) International Conference on Recent Advances in Statistics, Chair for "Statistics in Finance" (Session 5) Session, IIT Kanpur, India, 4th – 6th January, 2005.
02) Mathematical Finance Workshop at Indira Gandhi Institute of Development Research (IGIDR), Bombay, India, 4th – 9th April, 2005.
03) National Symposium on Scientific Computing with Application to Partial Differential Equations, IIT Kanpur, India, 19th - 21st November, 2005.
04) Visionary Leadership for Manufacturing (VLFM) program by Prof.S.Shiba, NMCC and CII, IIT Kanpur, India, 12th – 13th August, 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 November, 2006.
06) NTU, SINGAPORE, Joint Work in Mechanical Aerospace and Industrial Engineering, IIT Kanpur and NTU, Singapore, *Measurement of Bullwhip Effect in a Supply Chain*, (co-authors Kripa Shanker and Sunil 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 September, 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 October, 2008.
11) Lally School of Management & Technology, Rensselaer Polytechnic Institute, USA, *Bankruptcy Prediction Using Artificial Immune Systems*, 29th October, 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*, 7th November, 2008.
13) Fordham University, USA, *A Study of two different variants of Adaptive Sampling Procedures and Some Interesting Applications in Management Science*, 14th November, 2008.
14) GERAD, HEC Montreal, CANADA, *Use of Asymmetric Loss Functions in Sequential Estimation Problem for the Multiple Linear Regression*, 18th November, 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 November, 2008.
16) Indian Institute of Management Calcutta, INDIA, *Reliability in Portfolio Optimization using uncertain estimates*, 17th June, 2009.
17) Army 515 Base Workshop, Bangalore, INDIA: *Some Concepts and Use of EVT and Copula Theory in Optimization Application*, 15th January 2010.
18) Indian Institute of Management Calcutta, INDIA, *Parametric Estimation for Generalized Exponential Distribution under competing Risk*, 21st June, 2010.
19) Indian School of Business (ISB), Hyderabad, INDIA, *Estimation for the multiple regression set up using balanced loss function*, 12th July, 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 June, 2012.
24) Faculty of Economic Sciences, University of Warszawa, POLAND, *Robust Portfolio Formulations for Var and CVaR Problems*, 28th October 2015.
25) Institute of Mathematics, Polish Academy of Sciences, POLAND, *Sequential Estimation Using Convex Combination of Loss Functions*, 31st March, 2016.
26) Institut für Mathematische Stochastik, Technische Universität Dresden, GERMANY, *Sequential Sampling Estimation using different Loss Functions*, 14th April, 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 July, 2016.
28) Institut für Mathematische Stochastik, Technische Universität Dresden, GERMANY, *Reliability and Robust Portfolio Optimization: An Introduction*, 01st June, 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: Multiobjective Optimization Using Metaheuristics (invited speaker: Prof. Carlos C., COELLO, Computación Computación, Cinvestav Av Instituto Politécnico Nacional, MEXICO), IIT Kanpur, INDIA, 03th-March-2018 to 07th-March-2018.
31) GIAN Workshop: 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*, 30-Mar-2019 to 31-Mar-2019.
33) Indian Institute of Management Lucknow, INDIA., *Reliability and Robust Portfolio Optimization: An Introduction*, 23-Aug-2019.
34) Diamond Jubilee Celebration, IIT Kanpur, Mumbai Chapter, Mumbai, INDIA, *Technology and Innovation for 5 Trillion Economy*, 22-Feb-2020.
35) Delhi School of Business, New Delhi, INDIA, *Quantitative Finance*, 09-Feb-2021.
36) 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*, 26-Feb-2021.

Administrative Activities

01) Evaluator for Olymbiz, Techkriti, IIT Kanpur (2003).
02) Evaluator for Megabucks, IIT Kanpur (2003).
03) Placement Coordinator for IME department, IIT Kanpur (2004-05, 2006-07, 2007-08).
04) Seminar Coordinator for IME department, IIT Kanpur, (2005-06).
05) MBA Admissions in charge for IME department, IIT Kanpur (2008-09, 2009-10, 2010-11).
06) Coordinator IME Department day (held under aegis of GJ celebration of IIT Kanpur), 2010.
07) DPGC Convener for IME department, IIT Kanpur, (2011-12, 2014-2015).
08) Member of PG-ARC, IIT Kanpur, INDIA.
09) Member of PG (MBA)-ARC, IIT Kanpur, INDIA.
10) Vice Chairman, JEE (Advanced)-2013.
11) Chairman of Institute Gas Agency January – April 2013.
12) Vice Chairman (Organizing GATE), GATE/JAM-2015.
13) Chairperson Senate Elections Committee (2016-17).
14) National Coordinator: NPTEL (Channel 17) Mechanical Engineering and related topics.
15) Core member in the Institute of Eminence (IoE) committee.
16) IME Department Head (2017-2020).
17) Member Board of Affiliation and Recognition (BAR), Rajiv Gandhi National Aviation University (RGNAU), INDIA (2020-2023).

Programming Skills

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

Doctoral Students [IME799]

S No.	Name	Project/Thesis
01	Sunil AGRAWAL (Y111463) (co guide)	Information Sharing in a Supply Chain for the Deterministic and the Stochastic Lead Time Cases; (2003 – 2008)
02	Sambhu MUKHERJEE (Y221461) (co-guide)	Exploring the Duality in e-Governance Service Quality 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)
04	Priyanka SHARMA (14214261)	Three Essays in Business-to-Business Marketing: Brand

		Equity, Brand Sensitivity and New Product Exit Models
05	Anirban BANERJEE (15214261)	Work in Progress

Masters in Technology (M.Tech) Students [IME699]		
S No.	**Name**	**Thesis/Month & 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	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 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; August 2020
28	Harsh JAIN (20114007)	On going

MSc. Projects Students (Economics) [ECO598 and ECO599]		
S No.	**Name**	**Project/Thesis**
01	Ankita PANWAR (Y8098)	Reliability Based Portfolio Optimization, 5th year project
02	Nitesh KUMAR (Y8323)	Credit Risk Modeling: Value at Risk (VaR), 5th year project
03	Shashank JAIN (Y9541)	Work in Progress and tentative completion July 2015

MSc. Project Students (Mathematics and Scientific Computing) [MTH598 and MTH599]		
S No.	**Name**	**Project/Thesis**
01	Utsav BOOBNA (Y0365)	Value at Risk: Implementation and relative study of the existing models, 5th year project, 2006
02	Abhishek JAIN (Y3011)	Estimation using Balanced Loss Functions, 5th year project, 2009
03	Abhishek KUMAR (Y3014)	Estimators for Convex Combination of Squared Error and LINEX Loss, 5th year project, 2009
04	Nitish JALAN (Y8327)	Sequential Estimation Problems for the Multiple Linear Regression using Balanced Loss Function, 5th year project, 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, 2013
06	Ravi Nagarjun AKELLA (Y8053)	Analysis of ATM withdrawal Data", 5th year project, 2013

07	Utkarsh DEEP (Y8541)	Statistical Arbitrage for Indian Stock market, 5^{th} year project, 2013
08	Akshit GOTHWAL (10061)	Study of Accelerated Life Testing Models, 5^{th} year project , 2015

MBA Special Studies Students [MBA699]/MBA Capstone work		
S No.	**Name**	**Project/Thesis**
01	Anveeksha VARMA (11125008)	Decision Making Models, Sem-III
02	Awshesh SRIVASTAV (11125012)	Analysis of Stock Market using ARCH/GARCH Model, Sem-III Time Series Modelling of Economic Variables”, Sem-IV
03	Saurabh AWASTHI (11125053)	Extreme Value Theorem and Extreme Value Distribution”, Sem-III. Risk Measures in Extreme Value Distribution”, Sem-IV
04	Sanjeet KUMAR (11125051)	Study of Copula Function, Sem-III. Monte Carlo Simulation and its Application, Sem-IV
05	Anirban BANERJEE (13125008)	Basic Robust Portfolio Optimization Models, Sem-III. Basic Robust Portfolio Optimization Models, Sem-IV
06	Supreet AGRAWAL (16125043)	
07	Vijay KUMAR (16125049)	

Bachelors in Technology Project		
S No.	Name	**Project/Thesis**
01	Akshit GUPTA (10062)	Deterministic and Reliability Based Optimization Techniques Using Uncertain Estimates, Sem-VII and VIII
02	Apoorva KHANDELWAL (14122)	Estimation of Factor Models and Covariance Matrices in Portfolio Optimization

Visiting/Invited/Research/Teaching Positions

01) Visiting Faculty in the department of Industrial Engineering and Management at Mazandaran University of Science and Technology (MUST), Babol, IRAN, 5^{th} Dec 2005 – 6^{th} Jan 2006.

02) Visiting Scholar in the department of Statistik und Ökonometrie at Justus-Liebig-Universität Gießen, Gießen, GERMANY, 1^{st} July – 15^{th} July, 2007.

03) Visiting Faculty at S.P.Jain Centre of Management, Dubai, 21^{st} July – 26^{th} July, 2007.

04) Quantitative Finance training imparted at BA Continuum Solutions Pvt. Ltd., A Non-Banking subsidiary of Bank of American, 19^{th} April – 20^{th} April, 2008.

05) Visiting Faculty in the department of Industrial Engineering and Management at Mazandaran University of Science and Technology (MUST), Babol, IRAN, 1^{st} June – 30^{th} June 2008.

06) Visiting Scholar in the department of Statistik und Ökonometrie at Justus-Liebig-Universität Gießen, Gießen, GERMANY, 13^{th} December – 17^{th} December, 2008.

07) Visiting Scholar in the department of Statistik und Ökonometrie at Justus-Liebig-Universität Gießen, Gießen, GERMANY, 4^{th} May – 12^{th} May 2009.

08) Visionary Leadership for Manufacturing (VLFM): "Module: Leadership and Decision Making (Module Coordinator for LDM); Topic: Data Interpretation and Decision Making, 2008 till date.

09) 1^{st} 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, 17^{th} – 20^{th} December, 2009.

10) Institute for Technology and Management, Mumbai, INDIA: (i) "Basic Concepts in Quantitative Finance", 7th – 8th February, 2009; (ii) "Risk Management", May 2009 – July 2009; (iii) "Quantitative Methods - I ", August 2009 - October 2009; (iv) "Quantitative Methods - II", November 2009– January 2010.
11) Indira Gandhi Institute of Development Research (IGIDR), Mumbai, INDIA: "EVT and Copula Theory ", 26th – 27th February, 2010.
12) 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.
13) Indian Institute of Science Education and Research (IISER) Pune, INDIA, Quantitative Finance, 9th August – 11th August 2011.
14) 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.
15) 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.
16) Portfolio Management and Derivatives (course), IIIT Jabalpur, 2012-2013, Sem-II.
17) Project Financing and Management (course), Defence Engineering College, ETHIOPIA, 22nd March – 3rd April 2013.

Consultancy Activities

01) IRSS: "Business Statistics and Forecasting Methods"; October – November, 2004.
02) NADP: Six Sigma and its implication for Production Planning – July 2012.
03) IDRBT: "Decision Support Systems"; August 2011 – July 2014.

References	
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Professor Roman SLOWINSKI Laboratory of Intelligent Decision Support Systems Institute of Computing Science Poznan University of Technology Telephone: +48-61-6652902 or 8790790/Fax: +48-61-8771525 Piotrowo 2, 60-965 Poznan, POLAND E-mail: roman.slowinski@cs.put.poznan.pl URL: http://idss.cs.put.poznan.pl/site/rslowinski.html	Prof. José Rui FIGUEIRA Department of Engineering and Management Instituto Superior Técnico, Universidade de Lisboa, Av. Rovisco Pais, 1 1049-001 Lisboa, PORTUGAL Email: figueira@tecnico.ulisboa.pt URL: https://fenix.tecnico.ulisboa.pt/homepage/ist14525
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Prof.Kripa SHANKER Retired Professor IME Dept Indian Institute of Technology Kanpur Kanpur 208016, INDIA Cell: +91-9415042484 Email: ks@iitk.ac.in	Prof. Dr. Rene Schilling Professor of Probability, Institute of Stochastics TU Dresden, D-01062 Dresden, GERMANY Phone: +49 (0) 351 463 35668/Fax: +49 (0) 351 463 37251 Email: rene.schilling@tu-dresden.de URL: http://www.math.tu-dresden.de/sto/schilling