BROOKLYN COLLEGE

Date: 01-27-2015

 CURRICULUM VITAE

I. PERSONAL DATA

NAME \_\_Olympia Hadjiliadis\_\_\_\_\_\_\_DEPARTMENT \_ Mathematics\_\_\_\_\_\_\_\_\_\_\_\_\_\_

ACTUAL TENURE DATE \_\_September of 2011\_\_\_\_\_\_\_\_\_\_\_

PRESENT ACADEMIC RANK Associate Professor

INITIAL DATE IN PRESENT RANK January 2010

HIGHER EDUCATION

 DEGREES: Ph.D., M.Phil, M.Math, BSc.

INSTITUTION DATES ATTENDED DEGREE AND MAJOR DATE CONFERRED

Columbia University 09/01/07 – 12/31/04 PhD with distinction Statistics February 15th 2005

TITLE OF DISSERTATION Change-point detection of two-sided alternatives in a Brownian motion model and its connection to the gambler’s ruin problem with relative wealth perception

 ADDITIONAL HIGHER EDUCATION and/or EDUCATION IN PROGRESS

 M.Phil., Statistics Department, Columbia University, May 2003.

M.Math. (Statistics-Finance), Centre for Advanced Studies in Finance, University of Waterloo, Waterloo, Canada, February 1999.

B.Sc. with High Distinction, Statistics and Actuarial Science, New College, University of Toronto, Toronto, Canada, May 1997.

TEACHING CAREER AT BROOKLYN COLLEGE

(List in reverse chronological order)

Dates Rank Department

01/01/10-currently Associate Professor Mathematics

09/01/07-12/31/09 Assistant Professor Mathematics

TEACHING CAREER OUTSIDE OF BROOKLYN COLLEGE

(List in reverse chronological order)

Institution Dates Rank Department

Drexel University 09/01/06-03/15/07 Assistant Professor Mathematics

Columbia University 05/22/04-12/31/04 Dissertation student Statistics

 01/18/05-05/01/05 Postdoctoral researcher Statistics

II. A. TEACHING EXPERIENCE

Involvement in course CSC 86005 Big Data analytics, Graduate Center, CUNY, Spring 2015.

Co-advisor of Thomas Flynn, PhD candidate in CS, Graduate Center, CUNY, Fall 2014-Spring 2015.

MATH 89905, Independent research study, Graduate Center, CUNY, Spring 2015 (Graduate students: Ni Lu, Christopher Knaplund).

MATH 90000, Dissertation supervision, Graduate Center, CUNY, Spring 2015 (Graduate students: Heng Yang).

MATH 4501 Statistics, Brooklyn College, Spring 2015.

MATH 85200/CSC 86010 Topics in Applied Mathematics: Quickest Detection & Applications, Graduate Center, CUNY, Fall 2014.

MATH 1311, Thinking mathematically, Brooklyn College, Fall 2014.

MATH 90000, Dissertation supervision, Graduate Center, CUNY, Spring 2014, Fall 2014 (Graduate students: Hengyu Zhou, Heng Yang). Heng Yang is expected to defend his dissertation by the end of Spring 2014.

MATH 89905, Independent research study, Graduate Center, CUNY, Fall 2013 (Graduate student: Hengyu Zhou).

MATH 4501 Statistics, Brooklyn College, Spring 2013.

MATH 5002, 5003, Independent research study, Brooklyn College, Fall 2012, Spring 2013 (Undergraduate students: Anh Dinh, Manshen Lin).

MATH 89905, Independent Study, Graduate Center, CUNY, Spring 2013 (Graduate student: Mikhail Sklar).

MATH 90000, Dissertation supervision, Graduate Center, CUNY, Spring 2013, Fall 2013 (Graduate student: Heng Yang).

MATH 85200/CSC 86010 Topics in Applied Mathematics: Quickest Detection & Applications in Finance & Computer Vision, Graduate Center, CUNY, Fall 2012.

MATH 89905, Independent Study, Graduate Center, CUNY, Spring 2012 (Graduate student: Heng Yang).

MATH 4601/ECON 3375/BUS 3375, Financial Derivatives and their pricing, Brooklyn College, Spring 2012.

MATH 3601/ECON 3370/BUS 3370, Investment Science, Brooklyn College, CUNY, Fall 2011.

MATH 85200/PHYS 85200/CSC 87100, Science of Finance, Graduate Center, CUNY, Spring 2011.

MATH 83100, Probability Theory, Graduate Center, CUNY, Fall 2010.

MATH 3.3, Calculus I, Brooklyn College, Spring 2010.

MATH 88.1, Independent Research, Brooklyn College, Fall 2009 (Undergraduate student: Artur Sahakyan).

CSC 84020, Quickest Detection of abrupt changes and applications, Computer Science Department, Graduate Center, CUNY, Spring 2009. Interdisciplinary course in Mathematics and Computer Science.

MATH 90000, Dissertation supervision, Department of Mathematics, Graduate Center, CUNY, Fall 2008, Spring 2009, Fall 2009, Spring 2010 (Graduate student: Hongzhong Zhang).

Note: Hongzhong Zhang is graduated on 05-11-2010. He is currently a non-tenure track Assistant Professorship at Columbia University’s Statistics Department. His appointment began on July the 1st of 2010.

PHYS 85200, Science of Finance, Graduate Center, CUNY, Fall 2008.

MATH 88.1, Independent Research, Brooklyn College, Fall 2008 (Undergraduate student: David Stulman).

MATH 52, Mathematical Statistics, Brooklyn College, Spring 2008.

MATH 74.3, Financial derivatives and their pricing, Brooklyn College, Spring 2008. (This course was designed by me and was taught this term for the first time.)

MATH 74.2, Investment Science, Brooklyn College, Fall 2007.

MATH 312, Probability & Statistics II, Drexel University, Winter 2007.

MATH 311, Probability & Statistics I, Drexel University, Fall 2006.

W4150, Statistics & Probability, Columbia University, Spring 2005.

W1001, Introduction to Statistical Reasoning, Columbia University, Fall 2004.

W1111, Introduction to Statistics, Columbia University, Summer 2004.

1. OTHER EXPERIENCE/EXPERIENCE OUTSIDE BROOKLYN COLLEGE

Visiting scholar, University of California at Santa Barbara (September 2013-June 2014).

Graduate Center Faculty, Department of Mathematics (June 2009-present).

Graduate Center Faculty, Department of Computer Science (April 2008-present).

Research collaborator, Princeton University, Department of Electrical

Engineering (September 2007- 2009).

Joint position

a) Assistant Professor, Drexel University, Department of Mathematics

(September 2006-August 31st 2007) AND

 b) Associate Research Scholar, Princeton University, Department of

Electrical Engineering (September 2006-August 2007).

Under the supervision of Dean H. V. Poor.

Postdoctoral Research Associate, Princeton University, Department of

Electrical Engineering (September 2005-August 2006).

Under the supervision of Dean H. V. Poor.

Postdoctoral Fellow, Columbia University, Department of Statistics (January 2005- August 2005).

 Associate Financial Engineer Algorithmics Inc., Toronto, Canada.

 Applied risk management research team (March - September 1999).

 Summer Intern: Financial Analyst, Citibank, Toronto, Canada

 Global Derivatives (May-August 1998).

 C. EDUCATIONAL PHILOSOPHY

I believe that education is the right of everyone regardless of ethnic, social or financial background. At Brooklyn College I have encountered the opportunity to not only transfer my academic knowledge to students, but to also show them new career opportunities. Given that public education is what got me to where I am today I am devoted to improving it by my active involvement in it.

III. SCHOLARLY ACTIVITY

 A. PUBLICATIONS

1. Recent Published Works/Creative Works

Zhang, H. and Hadjiliadis, O., ``Drawdowns preceding Rallies in a finite time-horizon’’, Methodology and Computing in applied probability, issue 2, vol. 12, pp. 293-308 (2010).

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Hadjiliadis, O. and Stamos, I. (2010). ``Sequential classification in point clouds of urban scenes’’, Peer-reviewed proceedings of the IEEE 3DIMPVT conference, May 17-20 2010, Paris, France.

(R)

Carr P., Zhang H. and Hadjiliadis O. (2011) ``Maximum drawdown insurance’’, International Journal in Theoretical and Applied Finance, issue 8, vol.14, pp. 1195-1230.

 ( R)

Zhang, H. and Hadjiliadis, O. (2012) ``Drawdowns and the speed of market crash’’, Methodology and Computing in Applied Probability, issue 3, vol. 14, pp. 739-752.

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Zhang, H. and Hadjiliadis, O. (2012) ``Quickest Detection in a system with correlated noise’’, Peer-reviewed proceedings of the 51st IEEE CDC conference, December 10th-13th 2012, Maui, Hawai.

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Stamos I., Hadjiliadis O., Zhang H. and Flynn T. (2012) ``Online algorithms in the classification of urban objects in 3D point clouds’’, Peer-reviewed proceedings of the 3DIMPVT conference, October 13th -15th, Zurich, Switzerland.

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Carlisle, M. and Hadjiliadis, O. (2013) ``Sequential decision making in two-dimensional hypothesis testing’’, Peer-reviewed proceedings of the 52nd IEEE CDC conference, December 10th -13th 2013, Florence, Italy.

(R)

Zhang H., Leung T. and Hadjiliadis O. (2013) ``Stochastic modeling and fair valuation of drawdown insurance’’, Insurance: Mathematics and Economics, issue 3, vol.53, pp. 840-850.

(R)

Zhang H., Hadjiliadis O., Schaefer T. and Poor H.V. (2014) ``Quickest detection in stochastic coupled systems’’, SIAM Journal on Control and Optimization, issue 3, vol. 52, pp. 1567-1596.

(R)

Heng Y. and Hadjiliadis O. (2014) ``Quickest detection with post-change drift uncertainty’’, Peer-reviewed proceedings of the IEEE Conference on Decisions and Control, December 10-13, Los Angeles, California.

(R)

Carlisle, M., Hadjiliadis, O. and Stamos I. (2014) ``Trends and trades’’, Handbook of high-frequency trading and modeling in finance. Editors: F. Viens, M. C. Mariani and I. Florescu, Publisher: John Wiley and Sons.

(R)

Provisional patent based on this work granted by CUNY 08/15/14. Ref #15A0004

1. Works Accepted for Publication

Zhang H., Rodosthenous N. and Hadjiliadis O. (2014) ``Robustness of the N-CUSUM rule in a Wiener disorder problem’’ to appear in the Annals of Applied Probability.

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1. Work in Progress

Yang H., Hadjiliadis O. and Ludkovski, M. (2014) ``Cusum reaction period for simultaneous detection and identification’’ (currently under review).

Guerrier, S., Hadjiliadis, O. and Zhang, X. (2014) ``Latent random walk models and applications’’ (in preparation).

Carlisle, M., Hadjiliadis, O. and Cui, Z. (2014) ``N-dimensional hypothesis testing’’ (in preparation).

1. Previous Publications (Works completed prior to those listed under 1 above.

Book: ``Quickest detection’’. Authors: H. V. Poor and O. Hadjiliadis. Publisher: Cambridge University Press, Cambridge UK, published in November of 2008. This is a research monograph of 256 pages.

Hadjiliadis, O., Zhang, H. and Poor, H. V. (2008) ``One shot schemes for decentralized detection’’, Peer- reviewed proceedings of the 11th International Conference on Information Fusion, June 30th –July 3rd 2008, Cologne, Germany.

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Pospisil, L., Vecer, J. and Hadjiliadis, O. (2009) ``Formulas for stopped diffusion processes with stopping times

based on drawdowns and drawups’’, Stochastic Processes and its Applications, issue 8, vol. 119, pp. 2563-2578.

(R)

Hadjiliadis, O., Zhang, H. and Poor, H.V. (2009) ``One shot schemes for decentralized quickest change detection’’, IEEE Transactions on Information Theory, issue 7, vol. 55, pp. 3346-3359.

(R)

Hadjiliadis, O., Hernandez-del-Valle, G. and Stamos, I. (2009) ``A comparison of 2-CUSUM stopping rules

for quickest detection of two-sided alternatives’’, Sequential Analysis, issue 1, vol. 28, pp. 92-114.

(R)

Hadjiliadis, O. and Poor, H. V. (2009) ``On the best 2-CUSUM rule for quickest detection of two-sided alternatives in a Brownian motion model’’, (Teoriya Veroyatnostei i ee Primeneniya 2008), Theory of Probability and its applications, issue 3, vol. 53, pp. 610-622.

(R)

Hadjiliadis, O., Schaefer T. and Poor H.V. (2009) ``Quickest detection in coupled sensor networks’’, Peer-reviewed proceedings of the 48th IEEE International Conference on Decisions and Control, December 16th -18th 2009, Shanghai, China.

(R)

Hadjiliadis, O. and Vecer, J. (2006) ``Drawdowns Preceding Rallies in the Brownian Motion Model’’, Quantitative Finance, issue 5, vol. 6, pp 403-409.

(R)

Hadjiliadis, O. and Moustakides, G.V. (2006) ``Optimal and Asymptotically Optimal CUSUM rules for change point detection in the Brownian Motion Model with multiple alternatives’’, (Teoriya Veroyatnostei i ee Primeneniya 2005), Theory of Probability and its Applications, issue 1, vol. 50, pp 131-144.

(R)

Hadjiliadis, O. (2005) ``Optimality of the 2-CUSUM Drift Equalizer Rules among the Harmonic Mean 2-CUSUM rule class for detecting two-sided alternatives in the Brownian Motion model’’, Journal of Applied Probability, issue 4, vol. 42, pp 1183-1193.

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 B. OTHER EVIDENCE OF SCHOLARLY OR CREATIVE ACTIVITY

1. Invited Presentations: (talks, lecture series, exhibits, performances, etc.)

Joint Statistical Meeting, Seattle, August 8th-13th of 2015 (to be delivered by Heng Yang).

ASMDA Annual Meeting, June 30th-July 3rd, Pireaus, Greece, 2015.

29th New England Statistics Symposium, University of Connecticut, Storrs CT, April 25th -26th of 2015 (to be delivered by Heng Yang).

Bronx Community College, Department of Mathematics and Computer Science, Feb. 3rd of 2015 (to be rescheduled).

University of Texas at El Paso, Department of Mathematical Science, Jan. 30th of 2015 (to be rescheduled).

University of Reno Nevada, Department of Mathematics and Statistics, STATFest, Nov. 15th of 2014.

Johns Hopkins University, Department of Applied Mathematics and Statistics, Oct. 30th of 2014.

Group on Quantitative research led by Peter Carr, Morgan Stanley, October 29th  of 2014.

NYU-Bloomberg International Association of Quantitative Finance/Thalesians seminar, Oct. 22nd of 2014.

CUNY Probability seminar, Sept. 30th of 2014.

INFORMS Annual Meeting, Session on financial services, San Francisco CA, Nov. 9th -12th of 2014.

(Delivered by Heng Yang).

IMS-FPS Workshop on Finance, Probability and Statistics, Sydney Australia, July 2nd- 6th of 2014.

International Workshop in Applied Probability, IWAP meeting, Antalya, Turkey, June 16th-19th of 2014.

28th New England Statistics Symposium, Harvard University, Boston MA, April 25th -26th of 2014.

SUNY at Binghamton, Department of Electrical Engineering, April the 9th of 2014.

SUNY at Binghamton, Department of Mathematical Science, April the 8th of 2014.

AMS meeting, Albuquerque NM, April the 5th to the 6th of 2014.

Special session on financial mathematics.

AMS meeting, Baltimore MD, March the 29th to the 30th of 2014.

Special session on financial mathematics.

2014 MAA and AMS Joint Mathematics meetings, Baltimore MD, January 15th -18th of 2014.

SIAM mini-symposium on recent advances in financial mathematics.

Conference on Modeling High Frequency Data in Finance V, Hoboken NJ, October 24th - 26th of 2013.

University of California at Santa Barbara, Department of Statistics, October the 9th of 2013.

Interdisciplinary AMMCS Conference series, Waterloo ON, Canada, August 26th – August 30th of 2013.

Session on mathematical finance modeling, computation and risk management.

MAA Mathfest, Hartford CT, July 31st-August 3rd of 2013.

Session on recent developments in mathematical finance

The 4th International Conference on Continuous Optimization, Lisbon, Portugal, July the 27th –August the 1st of 2013. Invited to organize a session on Stochastic Optimization in Sequential Detection and Optimal Execution.

SIAM Conference on Control and its applications, San Diego CA, July the 8th -10th of 2013.

NY Women in Math and Computer Science, Graduate Center of CUNY, May the 10th of 2013.

Worcester Polytechnic Institute, Department of Mathematics, April the 26th of 2013.

AMS meeting, Boston MA, April the 6th to the 7th of 2013.

Special session on financial mathematics

NSF –DMS panel reviewer, session on Financial Mathematics, Arlington VA, March the 15th -16th 2013.

University of Connecticut at Storrs, Department of Mathematics, March the 8th of 2013.

Columbia University, Department of Statistics, Risk seminar, October the 24th of 2013.

DTRA/NSF/NGA Algorithms for Threat Detection Workshop, San Diego, California, Nov. 26th -29th of 2012.

Invited to organize a session on market crashes and give a talk at the Informs Annual Meeting, Phoenix, Arizona, October the 14th-17th of 2012.

AMS meeting, Rochester NY, September the 22nd to the 23rd of 2012.

Special session on financial mathematics

Conference on Modeling High Frequency Data in Finance IV, Hoboken NJ, July the 19th -22nd of 2012.

8th International Purdue Symposium on Statistics"Diversity in the Statistical Sciences for the 21st Century"

Purdue University, June the 20th to the 24th of 2012.

Session on Quantitative Finance

International Workshop on Sequential Methods and their Applications (IWSM&A 2012), Rouen, France, June 4th – 8th of 2012.

Invited to organize two sessions and give a talk at the 6th International Workshop in Applied Probability on Finance and Management and Finance and Stochastics, Jerusalem Israel, June the 11th to June the 14th of 2012.

Hunter College catalyst program, April the 4th of 2012.

Seminar Course series on sequential algorithms, Department of Industrial Engineering and Operations Research, Columbia University, December the 5th of 2011.

Cornell Financial Engineering Manhattan Seminar series, November the 28th of 2011.

INFORMS Annual Meeting, Charlotte NC, November the 13th-16th of 2011.

Session on financial services

University of Michigan at Ann Arbor, Department of Mathematical Science, October the 13th of 2011.

Columbia University, Department of Operations Research, August the 17th of 2011.

Conference on Modeling High Frequency Data in Finance III, Hoboken NJ, July the 28th -31st of 2011.

SIAM Conference on control and its applications, Baltimore MD, July the 25th-27th of 2011.

Session on Stochastic and Risk-sensitive Control in Finance

London School of Economics, Department of Statistics, July the 1st of 2011.

3rd International Workshop in Sequential Methodologies, San Francisco, California, June 14th-16th of 2011.

Special session on sequential detection and engineering applications

Invited to organize a session on the topic of optimal stopping and sequential decision making at the 3rd International Workshop in Sequential Methodologies, June the 14th-16th of 2011.

Google Inc., Vision Group led by Dr. Vincent Luc, Mount View, CA, June 13th of 2011.

Johns Hopkins University, Department of Mathematical Science, May the 5th of 2011.

Graduate Center, CUNY, Department of Computer Science, April the 7th of 2011.

Graduate Center, CUNY, Department of Mathematics, Probability seminar, March the 29th of 2011.

Graduate Center, Statistics seminar, April the 1st of 2011.

York College, Women in Mathematics, March the 12th of 2011.

AMS meeting, Iowa City, March the 18th-20th of 2011.

Special Session on Financial Mathematics

University of California at Santa Barbara, Department of Statistics, February the 9th of 2011.

AMS meeting, New Orleans, January 6th-8th of 2011.

Special session in stochastic analysis

Stochastic Analysis seminar, Prague, January 4th-5th of 2011.

Columbia University, Department of Statistics, student seminar series, September the 14th 2010.

International Workshop in Applied Probability, IWAP meeting, Colmenarejo, Spain, July 5th-8th of 2010.

Special session on Optimal stopping and change-point detection.

Organized two sessions on the topic of Stochastics and Finance at the International Workshop in Applied Probability (IWAP 2010), July 5th-8th of 2010, Colmenarejo, Spain.

Lecture series organized by the Mathematical Institute in Guanajuato Mexico, May the 30th to June the 4th of 2010.

AMS meeting, Hoboken NJ, May 22-23rd of 2010

Special session on Financial Mathematics

Purdue University, Department of Statistics, April the 20th of 2010.

AMS meeting, Albuqurque NM, April 17-18th of 2010.

 Special session on Financial Mathematics.

NIPS(Neural Science and Information Systems) Conference, Vancouver, Canada, December 11-12th of 2009.

 Special Workshop on change-point detection

Columbia University, Department of Statistics, Risk seminar, December the 2nd of 2009.

University of Connecticut, Department of Statistics, September the 16th of 2009.

2nd International Workshop on Sequential Methodologies, Troyes, France, July 15-17 of 2009.

 Special session on sequential methods in sensor networks.

Georgia Institute of Technology, Department of Industrial and Systems Engineering, April the 8th of 2009.

Bronx Community College, March the 24thof 2009.

Columbia University, Department of Electrical Engineering, March the 23rd of 2009.

AMS meeting, Washington D.C., January 6-8th of 2009.

 Special session on Financial Mathematics.

University of Delaware, Department of Mathematics, December the 19thof 2008.

Stevens Institute of Technology, (Applied Mathematics seminar), November 14th of 2008.

IWAP Annual Meeting, Compiègne, France, July 7-10th of 2008.

 1) Special session in Stochastic Optimization and Dice Games I, and

 2) Special session on interface of applied probability with change point detection phenomena.

11th International Conference on Information Fusion, Cologne Germany, June 30th-July 3rd of 2008.

 Special session in distributed inference and decision-making in multi-sensor systems.

CUNY Graduate Center (Statistics seminar), February 29th, 2008.

CUNY Graduate Center (Applied Math seminar), lecture series, February 29th-March 7th of 2008.

University of Southern California, Department of Mathematics, January 14th of 2008.

CUNY Graduate Center (Probability seminar), December the 4th of 2007.

Advanced probability course in topics of Stochastic Differential Equations and

Applications, Columbia University, Department of Statistics, November the 29th of 2007.

AMS meeting on Financial Mathematics, Albuquerque NM October 13-14th 2007.

Courant Institute of Mathematical Sciences, Mathematical Finance seminar, New York University, October 4th 2007.

ISI Annual Meeting, August 22nd-29th, Lisbon Portugal, 2007.

ASMDA Annual Meeting, May 29th-June 2nd, Chania Crete, Greece, 2007.

Kent University, Department of Mathematical Science, Kent Ohio, April 27th 2007.

Fox School of Business, Department of Statistics, Temple University, September 22nd 2006.

University of Waterloo, Department of Statistics, July 20th 2006.

Columbia University, Department of Statistics, April 19th 2006.

Carnegie Mellon University, Department of Mathematical Science, April 17th 2006.

City College, Department of Mathematics, City University of New York, March 21st 2006.

Bloomberg New York, December 16th 2005.

13th INFORMS Applied Probability Conference, Ottawa Ontario, July 6-8th 2005.

City College, Department of Mathematics, City University of New York, December 2nd 2004.

Lehigh University, Department of Mathematics, Bethlehem Pennsylvania, November 17th 2004.

IBM - T. J. Watson Research Center, Yorktown Heights, New York, October 29th 2004.

Courant Institute of Mathematical Sciences, New York University, June 7th 2004.

1. Abstracts and Papers Contributed at Professional Meetings:

IEEE Conference on Decisions and Control, Los Angeles, CA, December 10th -13th of 2014.

Title: Quickest detection with post-change drift uncertainty.

Presented by Heng Yang.

Heng Y. and Hadjiliadis O. (2014) ``Quickest detection with post-change drift uncertainty’’, Peer-reviewed proceedings of the IEEE Conference on Decisions and Control, December 10-13, Los Angeles, California.

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DTRA/NSF/NGA Algorithms for Threat Detection Workshop, Boulder, CO, March 10th -12th of 2014.

Title: Quickest Detection with post-change drift Uncertainty.

Presented by Heng Yang.

52nd IEEE Conference on Decisions and Control, December 10th-13th 2013, Florence, Italy.

Title: Sequential decision making in two-dimensional hypothesis testing.

Presented by M.Carlisle.

Carlisle, M. and Hadjiliadis, O. (2013) ``Sequential decision making in two-dimensional hypothesis testing’’

(Peer-reviewed proceedings of the 52nd IEEE CDC conference, December 10th -13th 2013, Florence, Italy).

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51st IEEE Conference on Decisions and Control, December the 10th -13th 2012, Maui, Hawai, 2012.

Title: Quickest detection in systems with correlated noise.

Presented by H. Zhang.

Zhang H. and Hadjiliadis, O. (2012) ``Quickest Detection in a system with correlated noise’’

(Peer-reviewed proceedings of the IEEE CDC conference, December 10th-13th 2012, Maui, Hawai).

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3DIMPVT Conference, October 13th-15th 2012, Zurich, Switzerland, 2012.

Title: Online algorithms in the classification of urban objects in 3D point clouds

Stamos I., Hadjiliadis O., Zhang H. and Flynn T. (2012) ``Online algorithms in the classification of urban objects in 3D point clouds’’ (Peer-reviewed proceedings of the 3DIMPVT conference, October 13th -15th, Zurich, Switzerland).

SIAM Conference on Financial Mathematics and Engineering July 9-11, 2012. Minneapolis

Title: Drawdown swaps

7th World Congress of the Bachelier Finance Society, June the 19th-22nd, 2012

Title: The price of a market crash

Rutgers Mathematical Finance and partial differential equations conference, Rutgers University, November the 4th of 2011.

Title: Drawdowns and the speed of market crash.

16th INFORMS Applied Probability Society meeting, July 6th-8th, Stockholm, Sweden, 2011.

Title: Drawdowns and the speed of market crash.

### 6th World Congress of the Bachelier Finance Society, June 22nd-26th, Toronto, Canada, 2010.

Title: Drawdown insurance.

3-Dimensional-Processing-Visualization and Transmission conference (3DPVT), May 17th -20th, Paris, France, 2010.

Title: Sequential classification in point clouds of urban scenes.

Hadjiliadis, O. and Stamos, I. (2010). ``Sequential classification in point clouds of urban scenes’’, Peer-reviewed proceedings of the 3DPVT conference, May 17-20 2010, Paris, France.

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48th IEEE International Conference on Decisions and Control, December 16th -18th, Shanghai, China, 2009.

Title: Quickest detection in coupled sensor networks.

Hadjiliadis, O., Schaefer T. and Poor H.V. (2009) ``Quickest detection in coupled sensor networks’’, Peer-reviewed proceedings of the 48th IEEE International Conference on Decisions and Control, December 16th -18th, Shanghai, China, 2009.

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15th INFORMS Applied Probability Society meeting, July 12th-15th, Ithaca, New York, 2009.

Title: Drawdowns and rallies in a finite time-horizon and applications.

IWSM (Second International Workshop in Sequential Methodologies, July 15th-17th, Troyes, France, 2009)

Title: One shot schemes in decentralized systems with discrete and continuous time observations

Hadjiliadis O., Zhang H, and H. V. Poor, (2009) ``One shot schemes in decentralized systems with discrete and continuous time observations’’, Proceedings of the 2nd International Workshop in Sequential Methodologies, to appear, Troyes, France.

(R)

AMS meeting, session on Financial Mathematics, Washington D.C., January 6-8th 2009.

Title: Formulas for stopped diffusion processes with stopping times

based on drawdowns and drawups

INFORMS meeting , October 12th -15th, Washington D.C., 2008.(poster session)

Title: Drawdowns and Rallies in a finite time-horizon

IWAP (International Workshop in Applied Probability), July 7th-10th, Compiègne, France, 2008. (Invited session).

Title: A comparison of 2-CUSUM stopping rules for quickest detection of two-sided alternatives in a Brownian motion model.

Hadjiliadis, O., Hernandez-del-Valle G. and Stamos, I. (2008) ``A comparison of 2-CUSUM stopping rules for quickest detection of two-sided alternatives in a Brownian motion model’’,

Proceedings of the International Workshop in Applied Probability, Compiègne, France.

(R)

IWAP (International Workshop in Applied Probability), July 7th-10th, Compiègne, France, 2008. (Invited session)

Title: Drawdowns and Rallies in games of finite horizon

Hadjiliadis, O. (2008) ``Drawdowns and Rallies in games of finite horizon’’,

Proceedings of the International Workshop in Applied Probability, Compiègne, France..

IWAP (International Workshop in Applied Probability), July 7th-10th, Compiègne, France, 2008.

Title: On a collision local time formula.

Hadjiliadis, O., (2008) ``On a collision local time formula’’, Proceedings of the International Workshop in Applied Probability [CD-ROM], Compiègne, France.

11th International IEEE Conference on Information Fusion, June 30th-July-3rd, Cologne, Gernany, 2008. (Invited session).

Title: One shot schemes for decentralized detection

Hadjiliadis, O., Zhang, H. and Poor, H. V. (2008) ``One shot schemes for decentralized detection’’, Proceedings of the 11th International Conference on Information Fusion, Cologne, Germany.

(R)

AMS meeting, session on Financial Mathematics, Albuquerque NM October 13-14th 2007.

Title: The best 2-CUSUM stoping rules for quickest detection of two-sided

alternatives.

IWSM (First International Workshop in Sequential Methodologies), July 22nd-25th, Auburn AL, 2007.

Title: The best 2-CUSUM stopping rules for quickest detection of two-sided alternatives in a BM model.

 IMS Annual meeting, July 29th-Aug. 4th, Rio de Janeiro, Brazil, 2006.

Title: The best 2-CUSUM stopping rules for quickest detection of two-sided alternatives.

Joint Statistical Meeting, Aug. 7-11, Minneapolis, 2005.

Title: Optimal two-sided CUSUM stopping rules for change-point detection in the Brownian motion model with two-sided alternatives.

Presentation at the 30th conference on Stochastic Processes and its Applications, June 26-July 1, Santa Barbara, 2005.

Title: Change-point detection in the Brownian motion model with two-sided alternatives.

Joint Statistical Meeting, Aug. 8-12, Toronto, 2004.

Title: Optimal and Asymptotically Optimal CUSUM rules for change point detection in

the Brownian Motion Model with multiple alternatives.

Hadjiliadis, O. and Moustakides, G.V. (2004) ``CUSUM rules for detecting a regime change in the

Brownian Motion model with multiple alternatives’’, Proceedings of the American Statistical Association,

 Quality Control Section [CD-ROM], Toronto, ON: American Statistical Association.

2nd IEEE Workshop on Vision for Human Computer Interaction (V4HCI), in conjunction with IEEE Conference on Computer Vision and Pattern Recognition (CVPR’06), New York, NY.

Tsechpenakis, G. and Metaxas, D. and Hadjiliadis O. and Neidle C.(2006)

``Robust online change-point detection in video sequences’’.

 3. Other Creative Work and Scholarly Activity:

IV. GRANTS

 A. Grants funded:

 New Faculty Fund (NFF), CUNY, $784, ½ a year. (Spring of 2008).

Quickest detection in multi-source systems, PSC-CUNY, $3,525, 1 year. (Held during the academic year 2008-09).

Multi-dimensional quickest detection, CUNY Collaborative, $38,000, 1 year, PI: Olympia Hadjiliadis, co-PI: Tobias Schaefer, (Held during the academic year 2008-09).

Sequential classification in multi-sensor systems, PSC-CUNY, $2,960, 1 year. (Held during the academic year 2009-10).

Distributional properties of the minimum of two CUSUMs, $3,325, 1 year. (Held during the academic year 2010-11)

NSF-CCF # 0916452 , MSC Sequential Classification and Detection via Markov Models in Point Clouds of Urban Scenes,

$380, 000, 3 years, extended to 4 years PI: Ioannis Stamos, Co-PI: O. Hadjiliadis,

(Recommended for funding on 07-15-09 by Program Director R. Beigel). Start date: 09-01-09.

NSF-DMS-IGMS # 0929317, Sequential Detection and Classification in 3D Computer Vision, $100,000, 1 year, extended to 2 years. Start date: 09-15-09.

NSA-MSP-Probability-Young Investigator’s program #081103, Quickest detection in correlated multi-sensor systems, $15,000/year , 2 years. Start date: 03-18-10.

PSC\_CUNY-Traditional B, $ 6,000, 1 year, Joint quickest detection and sequential identification. Start date: 07-01-2012.

NSF-DMS-ATD: Collaborative Research: ATD: Sequential quickest detection and identification of multiple co-dependent epidemic outbreaks. Collaborative with Mike Ludkovski, Associate Professor at the Department of Statistics of the University of California at Santa Barbara, $490,781. Brooklyn College portion $278,154, 3 years. Start date: 09-01-12.

Mathematical Research Council (MRC): Mathematical Research Community in Financial Mathematics, to be held in Snowbird UT, June 13-20 2015. Team: Stephan Sturm, Maxim Bichuch, Michael Carlisle, Birgit Rudloff, $80,000 - $100,000.

Gradual Change detection for object classification in 3D Computer Vision, CUNY Collaborative, $30,000, 1 year, PI: Olympia Hadjiliadis, co-PI: Ioannis Stamos. Start date: 09-30-14.

1. Grant Proposals Submitted:

 NSF-DMS: Collaborative research: Online detection and low-rank discovery in

3D Computer Vision. Collaborative with Yang Feng Assistant Professor at the Department of Statistics of Columbia University and Ioannis Stamos, Professor of Computer Science at Hunter College, $495,000. Brooklyn College portion $165,000, 3 years. (submitted 12-09-14, potential start date: 09-01-15).

ONRFOA 14-012, White paper proposal on MURI topic 14: Perception of disorder.

Collaborative team: Barbara Tversky, Professor of Psychology, Columbia University, Susan Epstein, Professor of Computer Science, Hunter College, Ioannis Stamos, Professor of Computer Science, Hunter College, Philippos Mordochai, Assistant Professor of Computer Science, Stevens Institute of Technology, Olympia Hadjiliadis, Associate Professor of Mathematics, Brooklyn College. (submitted on 11-24-14, not selected).

Google grant, Classification of vehicles in point clouds of urban scenes in 3D Computer Vision, $45,550, 1 year, PI: Ioannis Stamos, co-PI: Olympia Hadjiliadis. (submitted 10-15-14, potential start date: 01-01-15).

 NSF-DMS- Applied Mathematics-Collaborative Research: Stochastic Modeling and Risk Analysis

 for financial market stability

Collaborative with Tim. S. Leung, Assistant Professor at the Department of Operations Research of Columbia University

and Hongzhong Zhang, Assistant Professor at the Department of Statistics of Columbia University

(submitted on 11/11/2011, not funded).

PSC-CUNY- Enhanced, $12,000, 1year, Insuring against market crashes (submitted on 01/16/11, not funded).

 NSF-DMS-Applied mathematics-Prevention of market crashes, $300,000, 3 years

 Collaborative with Hongzhong Zhang

 (submitted on 15/11/2010, not funded).

 NSF PD 07-1266, Multi-source quickest detection, $334,335, 3 years.

(submitted in the Fall of 2008, not funded).

NSF IGMS 05-418, Quickest Detection in Hidden Markov Models and Decentralized Systems, $100,000, 1 year.

(submitted in the Spring of 2008, not funded).

NSF Career, Quickest detection of abrupt changes and applications in engineering, $499,011, 4 years (submitted in the Summer of 2008, not funded).

 Collaborative Research: Sequential detection and identification in multi-source systems,

NSF-DMS-Probability-Primary program,

CISE-PCAN-Secondary program,

$225,000, 3years

Co-PI: H.V. Poor,

(submitted in the Fall of 2008, not funded).

NSF-DMS, Interdisciplinary program on Mathematical and Statistical research for threat detection,

ATD: Quickest detection and identification of $303,638, 3 years,

(submitted 12-15-08, not funded).

NSF-ECCS-BRIGE, Quickest Detection in coupled multi-sensor systems, 2 years, $175,000

(submitted 02-14-09, not funded).

V. PROFESSIONAL AWARDS

 (Please list in reverse chronological order)

1. Fellowships: (include Whiting Fellowships)

Fellowship (4 years) at the Department of Statistics in Columbia University, 2000 - 2004.

 B. Lectureships:

Lecture series organized by the Mathematical Institute in Guanajuato Mexico, May the 30th to June the 4th of 2010.

Lecture series, CUNY Graduate Center (Applied Math seminar), February 29th-March 7th of 2008.

 C. Honors and Awards:

Best Presentation Award for the presentation on Insurance against market crashes at

INFORMS Annual Meeting, Charlotte NC, November the 13th-16th of 2011

Session on financial services

Offered NSERC (Natural Science and Engineering Research Council of Canada) Graduate Scholarship (PGS-B), University of Toronto, 2000.

Ontario Graduate Scholarship (OGS), University of Toronto, 1999 - 2000.

NSERC (Natural Science and Engineering Research Council of Canada) Graduate Scholarship (PGS-A),

University of Waterloo, 1997 -1998.

Centre for Advanced Studies in Finance Scholarship, University of Waterloo, 1997 -1998.

Offered Ontario Graduate Scholarship (OGS), University of Waterloo, 1997.

Graduated with highest GPA in Mathematical and Physical Science, New College, University of Toronto, 1997.

Donald G. Ivey Graduation Award in Mathematics and Physical Sciences, University of Toronto, 1997.

Student Leadership Award, University of Toronto, 1997.

Scholarship for Academic Excellence and Involvement in the Greek Community, Hellenic Canadian Foundation of Ontario, 1997.

Samuel Beatty In-Course Scholarship, University of Toronto,1996.

New College Council In-Course Scholarship, University of Toronto, 1996 - 1997.

Dean's Honor List, University of Toronto, 1995, 1996 and 1997.

VI. UNIVERSITY, COLLEGE, AND COMMUNITY SERVICE

(Please include only those functions or committees wherein you were a participating and productive member).

 A. Service to Brooklyn College:

 1. Administrative Service Dates of Service

Member of the ad-hoc committee for MS in Act Sci Fall of 2014-now

Member of the Curriculum Committee Fall of 2014-now

Member of the Financial, Actuarial and Applied Math Committee Fall of 2014-now

Member of the Research, Seminars Committee Fall 2010-now

Founder and advisor of the trading club Fall 2012-Spring 2013, Fall 2014-now

Design of the curriculum of the new B.S. program in Financial Math Fall of 2007-Spring of 2010

Approved at Brooklyn College in the Spring of 2010

Promotion of the Financial Math new B.S. program Fall of 2010-now

Development of Math 74.3/4601, Financial Derivatives and their pricing,

taught at Brooklyn College in the Fall of 2008 for the first time Spring 2008

Invitation and arrangement of talks of external speakers/recruiters

from the industry 2008 - now

1. Dr. Peter Carr, Head of Quantitative Research at Bloomberg LP (now at Morgan Stanley) and Director of the Master’s Program in Mathematical Finance at NYU, March the 3rd of 2008.
2. Atlas Vladislav, recruiter for the Actuarial program, AXA Equitable on February the 6th of 2008.
3. Dr. Dan Stefanica, Director of the Financial Engineering program at Baruch College on March the 12th of 2008
4. Dr. Gunnar Klinkhammer MAN/AHL Investments on April the 6th of 2011.
5. Dr. Jim Gatheral, co-director of the Financial Engineering program at Baruch College on September the 26th of 2011.
6. Mel Feinberg, retired Actuary from NY Life, November the 2nd of 2011.
7. Dr. Sasha Stoikov, Professor at Cornell’s financial engineering program and a member of the trading group at Cantor Fitzgerald, November of the 16th of 2011.
8. Stephen McCauley and Paul Capriotti, Manager of trading group for electricity derivatives at National Grid, February the 6th of 2012.
9. Dr. Yury Shimansky, Trading Strategist, October 11th of 2012.
10. Himanshu Almadi, Director, Investment Analytics team at Merrill Lynch Global wealth management, April the 30th of 2012.
11. Steven Taylor, Morgan Stanley, Strategist Municipal Bonds, September 23rd of 2014.

(joint with Zhenyu Cui)

1. Philip Roth and Bruce Kammich, Chartered Market technicians, October 7th of 2014.

(joint with Zhenyu Cui)

1. Philip Roth and Bruce Kammich, Chartered Market technicians, October 21st of 2014.

(joint with Zhenyu Cui)

1. Mel Feinberg, retired actuary, October 28th of 2014.

(joint with Zhenyu Cui)

1. Lucas Rubin, Dean of new programs for MS in Act. Sci., November 18th of 2014.

(joint with Zhenyu Cui)

1. Dr. Peter Carr, Director of Quantitative research at Morgan Stanley, November the 25th of 2014.

(joint with Zhenyu Cui)

1. Dr. Balazs Kralik, applied mathematics and financial technology, March the 3rd of 2015.

(joint with Zhenyu Cui)

 18) Dr. Sergio Almada, J.P. Morgan Chase, to be scheduled in Spring of 2015.

(joint with Zhenyu Cui)

 19) Luiza Miranyam, f-squared investments, to be scheduled in Spring/Fall of 2015.

(joint with Zhenyu Cui)

20) Dr. Roger Lee, University of Chicago, to be scheduled in Fall of 2015.

(joint with Zhenyu Cui)

 21) Lucas Rubin, Dean of new programs for MS in Act. Sci., to be scheduled in Spring 2015.

(joint with Zhenyu Cui)

Active counseling and connecting of our students to internship opportunities available through the

career Magner Center with the help of Fred Balsam, Robert Oliva, Miriam Miles and Natalie Guerin.

 2010 - 2012

Collaboration with MATH CLUB student representative Joseph Quancinella in order to raise awareness of the functions of the Magner center and host speakers related to promoting the new B.S. programs in Financial and Actuarial Mathematics. Fall of 2011

 2. Service on College and/or Presidential Committees

 Name of Committee Dates of Service

Faculty Council: Chair of the College-wide research committee Fall 2014 – now

Brooklyn College representative, Brooklyn borough meeting February the 19th of 2008

 3. Service on School and/or Division Committees

 Name of Committee Dates of Service

Participated in mentoring faculty on effective grant hunting Fall and Spring of 2009

(Event organized by the Office of research and sponsored programs).

 4. Service on Department Committees

 Name of Committee Dates of Service

Member of the Committee on Committees Fall of 2010-Spring of 2012

Member of the Seminars and Research Committee Fall of 2010-Spring of 2012

Member of the Curriculum Committee Fall of 2010-Spring of 2012

Ad-hoc member of the Curriculum Committee for the development of Fall of 2007-Spring of 2010

 the new B.S. program in Financial Mathematics

Financial math/Actuarial Science ad-hoc Committee (chair) Fall of 2010- Spring of 2011

Member of the Library Committee 2012-now

Member of the Seminar and Research Committee 2012-now

Member of the Actuarial, Financial, Applied Mathematics Committee 2012-now

Non-voting member of the search Committee for Actuarial Science Fall of 2012- Spring of 2013

Chair Search Committee Spring of 2010

 5. Student Activities (advisement, counseling)

Graduate level:

PhD Thesis advisor of Hongzhong Zhang, graduated in July of 2010 from the PhD program in Mathematics at the Graduate Center of the City University of New York, currently an Assistant Professor at Columbia University. Spring of 2008 – July 2010

PhD Thesis advisor of Heng Yang, PhD candidate in Mathematics at the Graduate Center of the City University of New York. Spring of 2012 - now

(Expected graduation in Spring of 2015).

PhD Thesis co-advisor of Thomas Flynn, PhD candidate in Computer Science at the Graduate Center of the City University of New York. Thomas Flynn is expected to take his second exam in the Spring of 2015

 Fall 2014 - now

Undergraduate level:

Organizer and advisor of the Trading Club at Brooklyn College September 2012-May 2013.

Counseled student Jonathan Boroumand in the Spring of 2014 on graduate programs in Operations Research.

Counseled through Brooklyn College’s Trading Club student Shmuel Pfeiffer (2012-2013). Also supported his job/graduate study applications. Shmuel worked at Eaglewood Capital Management LLC and is now pursuing his MS degree in Financial Engineering at Baruch College.

Gave a talk in the MATH club entitled Statistical Surveillance on September the 19th of 2011.

Counseled, supported financially and worked closely on NSF CCF grant with students Manshen Lin and Anh Dinh in the Fall of 2010 and Spring of 2013. Manshen worked at UBS as a summer analyst of market risk IT and is now pursuing her MS degree in Financial Engineering at NYU Poly.

Counseled, supported financially and worked closely on NSF CCF grant with student Artur Sahakyan in the Spring of 2010. Artur found a job initially in IBM and is now a consultant at Prolifics Information Technology Services.

Gave a talk in the MATH club entitled Quickest detection and applications on December the 4th of 2008.

Counseled and provided list of possible internship employers and career options to graduating student David Stulman in the Fall of 2008 (currently a senior actuarial associate at TIAA-CREF).

Counseled students Ricardo Garcia (currently PhD candidate at Graduate Center’s Economics Department)

and Sirag Mahmood regarding possible career options. Advised and supported them in submitting a competitive application to master’s programs. Sirag Mahmood is starting a Master’s program in Mathematics at Rutgers University in the Fall of 2008 and Ricardo Garcia started the Master’s program in Economics at Brooklyn College in the Fall of 2008.

Counseled (Fall 2009) student Sirag Mahmood and supporting his application for PhD graduate study in the area of Applied Mathematics (currently PhD candidate in Graduate Center’s Mathematics Department).

Counseled student Mendy Davidson on possibilities for graduate study in the area of Actuarial Science in the Spring of 2009. Recommended him for the Master’s program at Columbia University. Mendy started the program in the Fall of 2009.

Counseled students Chunmei Zhu (currently accountant in St Nick’s Alliance), Chunhui Zhu and Uri Vasas on opportunities in the financial industry. Introduced them to recruiters Gunnar Klinkhammer from MAN/AHL investments and Huafeng Xie from Risk Solutions. Spring 2011

Connected and counseled students from the MATH 3601 on how to take advantage of functions available through the Magner Center in order to successfully land internships. Fall of 2011

1. Other

B. Service to University and Graduate Center:

 1. Administrative Service Dates of Service

-Risk seminar co-organizer jointly with the September 2010- May 2012

Columbia University Statistics Department

Suggested speakers and assisted in arranging talks

for the following speakers at the Graduate Center:

-Probability seminar

1. Dr. Peter Carr, February the 26th 2008
2. Dr. Gerardo Hernandez-del-Valle, March the 4th 2008
3. Dr. Maria Cristina Mariani, April the 8th 2008
4. Dr. Andrew Heunis, April the 29th 2008
5. Dr. Jose Blanchet, March the 31st 2009
6. Dr. Patrick Cheridito, April the 13th 2010.
7. Dr. Peter Carr, April the 27th 2010.
8. Dr. Ionut Florescu, October the 18th 2011.
9. Dr. Rama Cont, November the 1st 2011.
10. Dr. Peter Carr, February 2012.
11. Dr. Tim Leung, September 2012
12. Dr. Mike Ludkovski, February the 5th 2013.
13. Dr. George Fellouris, March the 5th 2013.
14. Dr. Isaac Meilijson, May the 7th 2013.

-Applied Mathematics seminar

1. Dr. Ionut Florescu, October 2008
2. Dr Libor Pospisil November 2008, November 2009
3. Dr Gerardo Hernandez-del-Valle, December 2008, October 2009
4. Dr Jan Vecer, October 2009
5. Dr. Tim S.T. Leung, October 2009
6. Dr Steven Kou, April 2010.

-Statistics seminar

1. Dr. Jose Blanchet, May the 8th 2009.
2. Dr Elizabeth Sklar, October the 30th 2009.

 2. University Committees Dates of Service

Member of the local organizing committee Fall of 2008 - 2011

Northeast Probability Seminar

(Advertised the seminar and recruited various graduate student and recent PhDs to participate in the informal talks)

 3. Doctoral Program Committees Dates of Service

Designed the graduate course:

``Quickest detection of abrupt changes and applications**’’** Fall of 2008

 Updated above course. Fall of 2014

This is an interdisciplinary course drawing from tools such as stochastic dynamic programming and sequential analysis to address problems of regime change in finance, on-line intrusion detection in networks and signal detection and identification in communications. I have been teaching it ever since.

 C. Service Off-Campus

Advised and wrote recommendation for student Sung Namkung at Columbia University. The student is now enrolled at the PhD program of the School of Business at Berkeley University

Supported the application of Libor Pospisil to Columbia’s non-tenure track assistant professor position at the Department of Statistics of Columbia University. His appointment began in September of 2008.

Supported the application of Dr. Olivier Nimeskern to Columbia’s non-tenure track assistant professor position at the Department of Statistics of Columbia University.

Advised Wenyu Du, PhD candidate in the department of Mathematical Science at SUNY Binghamton on job opportunities related to the financial industry.

 1. Professional Activities and Memberships:

 NSF –DMS panel reviewer,

 session on Financial Mathematics, Arlington VA, March the 15th -16th 2013.

 session on Financial Mathematics, Arlington VA, March the 27th -18th 2014.

Associate Editor

 Probability in Engineering and Informational Science,

 by Cambridge University Press since August of 2011

 Referee

 AMS book review on the topic of Contract Theory (Summer of 2014),

SIAM Journal on Financial Mathematics, Annals of Applied Probability, Journal of Quantitative Finance, Journal of Applied Probability, Mathematical Finance Journal, Stochastic Processes and its applications, NSF grant proposals, JASA, IEEE-Conference on Decision and Control, IEEE Symposium on information theory, Sankhya Statistical Journal,

 Mathematical Reviews, IEEE Transactions on Information Theory, IEEE Transactions on Signal processing, Mathematics of Operations Research, Journal of Derivatives

 Organization Dates Office

 Ph.D. Thesis Defense Committee 03/2015 Department of Mathematical

 for Wenyu Du Science, SUNY Binghamton

 Ph.D Second exam Committee 05/2012 Department of Computer Science

 for Kai Cai 08/2013 CUNY Graduate Center

 Ph.D. Thesis Defense Committee 04/2012 Department of Mathematics

 for the defense of CUNY Graduate Center

 Michael Carlisle

 Ph.D. Thesis Defense Committee 08/2008 Department of Statistics

 for the defense of Columbia University

 Libor Pospisil

 Ph.D. Thesis Defense Committee 09/2006 Department of Statistics

 for the defense of Columbia University

 Olivier Nimeskern

 Chair Search Committee Department of Statistics

 Member 11/1996 –01/9797 University of Toronto

 2. Community Service:

Undergraduate talk at the Bronx Community College on March the 24th of 2009.

 Signature