Chair & Committee

Chair
David Yao, Industrial Engineering and Operations Research

Committee
Jose Blanchet, Industrial Engineering and Operations Research
Richard Davis, Statistics
Paul Glasserman, Business/Decision, Risk, and Operations
Martin Haugh, Industrial Engineering and Operations Research
Michael Johannes, Business/Finance
Serena Ng, Economics
Olivier Toubia, Business/Marketing
Garrett van Ryzin, Business/Decision, Risk, and Operations

Center Summary

The Financial and Business Analytics Center is a community of over 40 affiliated faculty researchers from nine departments across the Schools of Art & Science, Business and Engineering sharing a common goal: to develop analytical and computational tools to manage risk and to support decisions using the growing volume and variety of data available on the Internet and elsewhere. Research thrust areas currently include: systemic risks in financial systems and other interdependent critical infrastructures, insurance risk and natural disasters, risk hedging and mitigation for global supply chains, economic fluctuations and uncertainty, consumer/marketing analytics, supply chain analytics, analytics for healthcare delivery, and analytic entrepreneurship. Also affiliated with the Center is a Sports Analytics Consortium.

Affiliated Departments

- Industrial Engineering and Operations Research
- Statistics
- Business/Decision, Risk, and Operations
- Business/Finance
- Economics
- Operations Research and Applied Mathematics
- Computer Science
- Business/Management
- Business/Marketing
AFFILIATED LABS


SELECT PUBLICATIONS, WORKING PAPERS/PROJECTS

- Zeevi, A. Revenue Maximization Through "Smart" Inventory Management in Reservation-Based Online Advertising. In: 12th Workshop on Mathematical Performance Modeling and Analysis (2010).