

Omar MOUCHTAKI

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EDUCATION	<p>Columbia University, Graduate School of Business, New York, NY 2019-present Ph.D. candidate in Decision, Risk and Operations division. Advisors: Prof. Omar Besbes and Prof. Will Ma Coursework includes <i>Optimization, Stochastic Modeling, Reinforcement Learning, Reliable Statistical Learning, Machine Learning for Algorithm Design, Revenue Management</i>. GPA: 10.24/10.00</p> <p>École Polytechnique, Palaiseau, France 2016-2019 Bachelor of Science (2018) and Master of Science (2019) in Applied Mathematics, with minor in Computer Science. Coursework includes <i>Operations Research, Advanced Algorithms Analysis, Game Theory, Numerical Approximation and Optimization</i>. GPA: 3.90/4.00</p> <p>Lycée Louis-Le-Grand, Paris, France 2014-2016 Preparatory program - A two-year post-secondary curriculum in advanced mathematics, physics and computer science leading to nationwide competitive entrance exams to the Grandes Ecoles for scientific studies. GPA 4.00/4.00</p>
RESEARCH INTERESTS	<p><u>Methodologies</u>: data-driven decision-making, sample complexity, optimization under uncertainty, machine learning in data-scarce environments, sequential decision-making <u>Applications</u>: the general automation of operational decision-making pipelines, such as those for inventory, pricing and assortment optimization</p>
JOURNAL PUBLICATIONS	<p>“How Big Should Your Data Really Be? Data-Driven Newsvendor: Learning One Sample at a Time” with Omar Besbes. <i>Management Science</i> (Articles in Advance) ★ First Place, RMP Jeff McGill Student Paper Award, 2021 ★ Finalist, INFORMS George Nicholson Student Paper Competition, 2021 ★ Finalist, APS Best Student Paper Award, 2021</p>
SUBMITTED TO REFEREED JOURNALS	<p>“Beyond IID: Data-Driven Decision-Making in Heterogeneous Environments” with Omar Besbes and Will Ma. Major Revision in <i>Management Science</i> Preliminary version appeared in <i>Advances of Neural Information Processing Systems (NeurIPS)</i>, 2022</p> <p>“Joint Assortment and Inventory Planning under the Markov Chain Choice Model” with Omar El Housni, Guillermo Gallego, Vineet Goyal, Humair Salal, Ali Sadighian, Kim Sangjo, Jingchen Wu. Major Revision in <i>Management Science</i></p> <p>“From Contextual Data to Newsvendor Decisions: On the Actual Performance of Data-Driven Algorithms” with Omar Besbes and Will Ma. Under Review in <i>Management Science</i></p>
WORK IN PROGRESS	<p>“Pricing with Binary Feedback: the Value of Information Bit by Bit” with Omar Besbes and Will Ma. Working paper (2023)</p> <p>“Fast Revenue Maximization with Few Experiments” with Achraf Bahamou and Omar Besbes. Working paper (2023)</p>
TECHNICAL REPORTS	<p>“Adversarial Feature Based Dynamic Pricing” joint with Vineet Goyal. Technical Report, École Polytechnique (2019) ★ École Polytechnique Research Prize in Computer Science, 2019</p>

<i>Beyond IID: Data-Driven Decision-Making in Heterogeneous Environments</i>	
APS Conference, Nancy	June 2023
Columbia Economics Interdisciplinary Market Design Seminar, New York	March 2023
Rotman OM&S Data Science Seminar, Online	December 2022
NeurIPS (Poster), New Orleans	December 2022
INFORMS Annual Meeting, Indianapolis	October 2022
CFOL Workshop at ICML (Poster), Baltimore	July 2022
RMP Annual Conference, Online	June 2022
Marketplace Innovation Workshop, Online	May 2022
<i>How Big Should Your Data Really Be? Data-Driven Newsvendor: Learning One Sample at a Time</i>	
MSOM Supply Chain Management SIG Meeting, Munich	June 2022
INFORMS Annual Meeting, Anaheim	October 2021
MSOM Annual Conference, Online	June 2021
RMP Annual Conference, Online	June 2021
Amazon SCOT seminar, Online	May 2021
<i>Joint Assortment and Inventory Planning under the Markov Chain Choice Model</i>	
MSOM Annual Conference, Online	June 2021
INFORMS Annual Meeting, Online	Nov 2020

REFERENCES

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