

DENIS R. SAURE
Department of Industrial Engineering
University of Chile
Beaucheff 851, Santiago, Chile.
Phone: +56 2 29784038
Email: dsaure@dii.uchile.cl
Webpage: <http://www.dii.uchile.cl/~dsaure/>

PROFESSIONAL EXPERIENCE

UNIVERSITY OF CHILE, Department of Industrial Engineering, Fall 2013 – Present.
Assistant Professor.

UNIVERSITY OF PITTSBURGH, Department of Industrial Engineering, Fall 2010-Summer 2013.
Tenure-track Assistant Professor.

IBM T J WATSON RESEARCH CENTER, Hawthorne, NY, Summer 2009.
Summer Intern: Dynamic pricing of high performance computing services in cloud environment.

UNIVERSITY OF CHILE, Industrial Engineering Department, Santiago, Chile, 2003-2005.
Instructor: responsibilities included teaching undergraduate courses and participating in consulting projects.

EDUCATION

COLUMBIA UNIVERSITY, Graduate School of Business, New York, NY.
Ph.D., Decisions, Risk, and Operations, 2011.
M.A., Decisions, Risk, and Operations, 2008.

UNIVERSITY OF CHILE, Santiago, Chile.
M.A., Operations Management, 2004.
Industrial Engineer Degree, 2003.
Bachelor Degree in Industrial Engineering, 2000.

RESEARCH INTERESTS

Stochastic modeling and its applications to service operations and revenue management. Data-driven approaches to decision-making under uncertainty, and their application in the retail industry, on line advertisement, and service systems in general.

PUBLISHED PAPERS

1. F. Alarcon, D. **Sauré**, A. Weintraub, R. Wolf-Yadlin, G. Zamorano, G. Duran, M. Guajardo, J. Miranda, M. Siebert, S. Souyris, H. Muñoz, L. Ramirez and M. Ramirez, “Operations Research Transforms Scheduling of Chilean Soccer Leagues and South American World” (2016 *Franz Edelman Award, Finalist*). **Interfaces**, 47 (1), 52-69, 2017.

2. R. Caldentey, R. Epstein and D. **Sauré**, “Optimal Exploitation of a Mineral Resource under Stochastic Market Prices.” in “Real Options in Energy and Commodity Markets”, Chapter 4, 117-171, 2017. World Scientific Publishing Co. Pte. Ltd.
3. J. Borrero, O. Prokopyev and D. **Sauré**, “Sequential Shortest Path Interdiction with incomplete Information.” **Decision Analysis**, 13(1), 68-98, 2016.
4. O. Besbes and D. **Sauré**, “Product Assortment and Price Competition under Multinomial Logit Demand.” **POMS**, 25(1), 114-127, 2016.
5. A. Khademi, D. **Sauré**, R. Braithwaite, A. Schaefer and M. Roberts, “The Price of Non-abandonment: HIV in Resource-Limited Settings,” (2012 Pierskalla Best Paper Award, Finalist). **MSOM**, 17(4), 554-570, 2015.
6. O. Besbes and D. **Sauré**, “Dynamic Pricing Strategies in the Presence of Demand Shifts.” **MSOM**, 16(4), 513-528, 2014.
7. Khademi, S. Braithwaite, D. **Sauré**, A. Schaefer, K. Nucifora and M. Roberts, “Should Expectations about the Rate of New Antiretroviral Drug Development Impact the Timing of HIV Treatment Initiation and Expectation about Treatment Benefits?” **PLoS ONE**, 9(6), 1-8, 2014.
8. Khademi, S. Braithwaite, D. **Sauré**, A. Schaefer, K. Nucifora and M. Roberts, “HIV Treatment in Resource-Limited Environments: Treatment Coverage and Insights.” **Value in Health**, 18(8), 1113-1119, 2015.
9. D. **Sauré** and A. Zeevi, “Optimal Dynamic Assortment Planning with Demand Learning,” (MSOM 2009 Student Paper Competition First Prize). **MSOM**, 15(3), 387-404, 2013.
10. V. Farias, D. **Sauré** and G. Weintraub, “An approximate dynamic programming approach to solving dynamic oligopoly models,” (JFIG 2009 Paper Competition Second Prize). **The RAND Journal of Economics**, 43(2), 253-282, 2012.
11. D. **Sauré**, A. Sheopuri, H. Qu, H. Jamjoom and A. Zeevi, “Time of Use Pricing Policies for Offering Cloud Computing as a Service.” **IEEE SOLI 2010** (conference proceedings).
12. G. Duran, M Guajardo, J. Miranda, D **Sauré**, S. Souyris and A. Weintraub, “Scheduling the Chilean Soccer League by Integer Programming.” **Interfaces**, 37(6), 539-552, 2007.

SUBMITTED WORK

13. J. Borrero, O. Prokopyev and D. **Sauré**, “Sequential Max-Min Bilevel Linear Programming with incomplete Information and Learning.” Submitted for publication.
14. S. Modaresi, D. **Sauré** and J. P. Vielma, “Learning in Combinatorial Optimization: What and How to Explore,” (JFIG 2013 Paper Competition, Second Prize). Submitted for publication.
15. F. Bernstein, S. Modaresi, D. **Sauré**, “A Dynamic Clustering Approach to Data-Driven Assortment Personalization”. Submitted for publication.
16. J. Vielma, D. **Sauré**, “Ellipsoidal Methods for Adaptive Choice-base Conjoint Analysis”. Submitted for Publication.

17. G. Duran, M. Guajardo, D. **Sauré**, “Scheduling the South American Qualifiers to the 2018 FIFA World Cup by Integer Programming”. Submitted for publication.

WORKING PAPERS

18. R. Caldentey and D. **Sauré**, “Network Sequencing under Market Uncertainty”. Working paper (draft available upon request).
19. R. Lederman and D. **Sauré**, “Hierarchical Customization of Product Assortments”. Working paper.
20. D. **Sauré** and A. Zeevi, “Dynamic Learning and Customization in Display-based Online Advertisement.” Working paper (draft available upon request).
21. D. **Sauré**, A. Zeevi and P. Glynn, “A Linear Programming Algorithm for Computing the Stationary Distribution of Semi-martingale Reflected Brownian Motion.” Working paper (draft available upon request).
22. F. Castro, R. Epstein and D. **Sauré**, “Optimal Execution Timing of Nonrenewable Resources.” Working paper.
23. S. Cea, G. Duran, M. Guajardo, D. **Sauré**, G. Zamorano, “An Analytics Approach to FIFA Ranking Procedure and World Cup Final Draw.” Working paper (draft available upon request).

TEACHING EXPERIENCE

Probability (Ph.D.), Department of Industrial Engineering, University of Pittsburgh (Fall 2012).

Advanced Stochastic Processes (Ph.D.) Department of Industrial Engineering, University of Pittsburgh (Spring 2013).

Stochastic Processes (Graduate) Department of Industrial Engineering, University of Chile (Spring 2015, Spring 2016).

Probability and Statistics for Engineers (Graduate), Department of Industrial Engineering, University of Pittsburgh (Fall 2011).

Engineering management (Graduate), Department of Industrial Engineering, University of Pittsburgh (Spring 2011, Spring 2012, Spring 2013).

Optimization (Undergraduate), Department of Industrial Engineering, University of Chile (Fall 2003, Spring 2015).

Introduction to Operations Research (Undergraduate), Department of Industrial Engineering, University of Chile (Spring and Fall 2004, Spring 2005, Spring 2014, Fall 2015, Spring 2016, Spring 2017).

Revenue Management Seminar (Graduate), Department of Industrial Engineering (Spring 2016).

FUNDED RESEARCH

D. Sauré (PI) and J. P. Vielma, "Repetitive Combinatorial Optimization with learning," submitted to National Science Foundation (CMMI), October 2011. Amount **funded** \$260,000, September 2012- August 2015.

D. Sauré (PI), Adaptive Reliability and Lifetime Extension of Nuclear Facilities in Uncertain, Dynamic Environments," NRC Young Faculty Development Grant, Senior advisor: Jeffrey Kharoufeh. Amount **funded**: \$100,000, September 2011-August 2012.

B. Bidanda, D. Sauré (Co-PI) and M. R. Shankar, "Improving Yield Uncertainty in Complex Processes," submitted to II-VI Foundation. Amount **funded** \$100,000, July 2013- June 2014.

D. Sauré (PI), "Dynamic Assortment Personalization with Demand Uncertainty and Consumer Choice". Fondecyt Iniciación 2014 (11140261). Amount **funded** CLP\$48.4 M.

M. Goic, R. Montoya, D. Sauré (Investigador principal), "Desarrollo de Tecnologías para Mejorar la Experiencia de Compra de los Clientes en un Ambiente MultiCanal". Primer Concurso IDeA en Dos Etapas, Fondef (ID14I10388). Amount **funded** CLP\$149.1 M, December 2014- December 2016.

R.Montoya, D. Sauré (Co-PI), "Product Design and Assortment Planning with Non-compensatory Preferences under Competition". Fondecyt Regular 2015 (1151395). Amount **funded** CLP\$116.6 M.

SUPERVISING AND COMMITTEE MEMBERSHIP

Co-advising (with O. Prokopyev): Juan Sebastian Borrero, second year Ph.D. student, University of Pittsburgh.

Co-advising (with A. Schaefer): Amin Khademi, **recipient 2012 Bonders Scholarship for Applied Operations in Health Services**, currently Assistant Professor at Clemson University.

Doctoral committee: Murat Kurt, student, University of Pittsburgh (currently at University at Buffalo).

PATENTS

M. Al-Dawsari, H. Jamjoom, M. Podlaseck, H. Qu, Y. Ruan, D. Sauré, Z. Shae, and A. Sheopuri, "Dynamic Pricing of a Resource." US Patent 8458011 B2, June 2013 (Granted).

SERVICE AND ASSOCIATION

Society memberships: Institute for Operations Research and Management Sciences (INFORMS); INFORMS' Revenue Management and Pricing Section, INFORMS' MSOM society; Institute of Industrial Engineering (IIE); Production and Operations Management Society (POMS).

Referee for Manufacturing and Service Operation Management (MSOM), IIE Transactions, Naval Research Logistics, Management Science, Stochastic Systems, Operations Research, Annals of Operations Research, Production and Operations Management, Mathematical Programming B, INFORMS Journal of Computing.

Reviewer for the 2012, 2013 and 2014 FONDECYT National Research Funding Competition of the Chilean National Commission for Scientific and Technological Research (CONICYT)

Session Chair for: INFORMS RM&P Conference 2011, New York, NY; INFORMS conference 2011, Charlotte, NC (RM&P section); POMS Conference 2012, Chicago, IL; 2016 CLAIO, Santiago, Chile; INFORMS conference 2016, Nashville.

CONFERENCE PRESENTATIONS AND INVITED TALKS (presenting author)

Operations Research Transforms The Scheduling Of Chilean Soccer Leagues And South American World Cup Qualifiers

INFORMS Analytics conference, April 2016, Orlando, FL.
INFORMS conference, November 2016, Nashville, TN.

Ellipsoidal Methods for Adaptive Choice-Based Conjoint Analysis

CLAIO conference, October 2016, Santiago, Chile.
INFORMS conference, November 2015, Philadelphia, PA.
INFORMS conference, November 2016, Nashville, TN.

Dynamic Clustering and Assortment Personalization

INFORMS conference, October 2013, Minneapolis, MI.

Network Sequencing under Market Uncertainty

INFORMS conference, October 2013, Minneapolis, MI.

Learning and Computation in Sequential Combinatorial Optimization

INFORMS conference, November 2011, Charlotte, NC.
Penn State University, November 2012, State College, PA.
Carnegie Mellon University, February 2013, Pittsburgh, PA.
INFORMS conference, October 2013, Minneapolis, MI.
Universidad de Buenos Aires, September 2014, Buenos Aires, Argentina.

Assortment and Pricing Competition under Multinomial Logit Demand.

INFORMS conference, November 2010, Austin, TX.
INFORMS conference, November 2011, Charlotte, NC.
MSOM conference June 2011, Ann Arbor, MI.
Economics/Operations Workshop (University of Chile), December 2011, Santiago Chile.

Dynamic Pricing in Presence of Demand Shocks

INFORMS RM&P conference, June 2011, New York, NY.
INFORMS conference, November 2011, Charlotte, NC.
Katz Graduate School of Business, April 2013, University of Pittsburgh.
Pricing and RM Workshop, UDT, May 2014, Buenos Aires, Argentina.

Optimal Learning in Display-based Online Advertisement.

INFORMS conference, October 2009, San Diego, CA.

London Business School, March 2012, London, UK.

Ross School of Business, Kellogg School of Management, Stanford GSB, Stern School of Business, Hass School of Business, IE department U. Pittsburgh, The Wharton School, Marshall School of Business and Booth School of Business (December 2009-February 2010).

Economics/Operations Workshop (University of Chile), December 2010, Santiago Chile.

Optimal Dynamic Assortment Planning.

INFORMS conference, October 2009, San Diego, CA.

INFORMS conference, October 2008, Washington D.C.

MSOM conference June 2009, Cambridge, MA.

A Linear Programming Algorithm for Computing the Stationary Distribution of Semi-martingale Reflected Brownian Motion.

INFORMS conference, October 2007, Seattle, WA.

Services Cloud Pricing: Dynamic Pricing of Computing Resources for a Reservation System.

INFORMS conference, October 2009, San Diego, CA.

Competing for Scarce Capacity with Advance Purchasing Orders.

INFORMS conference, October 2007, Seattle, WA.

The Linear Programming Approach to Solving Large Scale Dynamic Stochastic Games.

INFORMS conference, October 2008, Washington DC.

HONORS

Second Prize JFIG 2013 Paper Competition (“Learning in Combinatorial Optimization: What and How to Explore”).

Finalist 2012 Pierskalla Best Paper Competition (“Epidemic Control under Resource Constraints: HIV in Sub-Saharan Africa”).

First Prize MSOM 2009 Student Paper Competition (“Optimal Dynamic Assortment Planning”).

Second Prize JFIG 2009 Paper Competition (“The Linear Programming Approach to Solving Large Scale Dynamic Stochastic Games”).

INFORMS Doctoral Colloquium, 2009.

Doctoral Fellowship, Graduate School of Business, Columbia University, 2005-2009.

Best Lecturer Award, Industrial Engineering Department, University of Chile, 2004.

Best Teaching Assistant Award, Industrial Engineering Department, University of Chile, 2002 and 2003.

Grant for graduate studies (M.A., U. of Chile) CONICYT (NSF equivalent) 2002 and 2003.

Dean’s List, School of Engineering (top 5%), University of Chile, 1996-2002.

Academic Excellence Fellowship for score in P.A.A. (top 2%, SAT equivalent), School of Engineering, University of Chile, 1996.

REFERENCES

Available upon request.