Dongwook Shin

Contact Information

Department of Information Systems, Business Statistics, and Operations Management
HKUST Business School
Clear Water Bay, Kowloon, Hong Kong dwshin@ust.hk

Research Interests

Dynamic pricing and revenue management with applications in e-commerce; information sharing in supply chain; machine learning and sequential decision making in operations research context; business and sports analytics; ordinal optimization

Education

Graduate School of Business, Columbia University, New York, NY
Ph.D., Decision, Risk, and Operations, 2017
Topic: Algorithms for Ordinal Optimization and Dynamic Pricing in E-commerce
Advisors: Mark Broadie and Assaf Zeevi

Columbia University, New York, NY
M.S., Operations Research, Feb 2012

KAIST, Daejeon, South Korea
B.S., Industrial and Systems Engineering, Feb 2010

Working Papers

1. "Dynamic Pricing with Online Product Reviews" with Assaf Zeevi.
2. "Tractable Dynamic Sampling Strategies for Ordinal Optimization" with Mark Broadie and Assaf Zeevi. Major revision invited by *Operations Research*.
3. "Tractable Sampling Strategies for Quantile-based Ordinal Optimization" with Mark Broadie and Assaf Zeevi.
4. "A Golf Putting Model for Optimal Targeting Strategies and Attribution Analysis" with Mark Broadie.

Teaching Experience

Instructor, Graduate School of Business, Columbia University
Computing for business research, PhD elective course, 1 semester
Introduction to spreadsheet optimization/simulation, 3-session course
Teaching assistant, Graduate School of Business, Columbia University
Foundations of stochastic models, PhD core course, 1 semester
Business analytics, MBA core course, 1 semester
Computing for business research, PhD elective course, 2 semesters

Fellowships and Awards

Jerome A. Chazen Institute for Global Business Doctoral Grants	2016
Paul and Sandra Montrone Doctoral Fellowship	2015
Doctoral fellowship, Columbia Business School	2012-present
Full scholarship at KAIST	2003-2005, 2008-2009
Best bachelor dissertation award at KAIST	2009
Finance-Treatise Competition Award, Citibank and Korea Institute of Finance	2009

Invited Talks

2016-2017: Cornell (ORIE), HKUST Business School, CUHK Business School, University of Texas-Austin (McCombs School of Business), McGill University (Desautels Faculty of Business), National University of Singapore (Business School)

Conference Presentations

INFORMS annual meeting (2017 scheduled, 2016, 2015)
Manufacturing & Service Operations Management conference (2017)
Winter simulation conference (2016)

PROFESSIONAL EXPERIENCE	**PCA Asset, South Korea** Intern at equity research department	Aug 2009 to Dec 2009
	System optimization lab, KAIST Undergraduate Researcher Topic: Portfolio Management to Minimize Co-movement Value at Risk (CoVaR)	June 2009 to Aug 2009
	Korean Army, South Korea Sergeant at the completion of military service	Feb 2006 to Feb 2008

SOFTWARE

Business Analytics Excel Add-in, Graduate School of Business, Columbia University

An Excel Add-in that contains useful analytical tools, e.g., multivariate linear/logistic regression, portfolio optimization, and Monte Carlo simulation, that are not natively available in Excel. Developed for use in MBA core and elective courses at Columbia Business School. Joint work with Mark Broadie and Ciamac Moallemi.

REFERENCES

Mark Broadie
Carson Family Professor of Business
Columbia Business School
212-854-4103
mnb2@gsb.columbia.edu

Assaf Zeevi
Kravis Professor of Business
Columbia Business School
212-854-9678
assaf@gsb.columbia.edu

Costis Maglaras
David and Lyn Silfen Professor of Business
Columbia Business School
212-854-4240
c.maglaras@gsb.columbia.edu