Naveed Chehrazi

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Research Interests

Pricing, Revenue Management and Corporate Strategy

Applied Probability, Stochastic Approximation

Optimal Control of Nonlinear Systems

Economics of Information and Uncertainty

Education

Stanford University, Stanford, California, USA 09/2007–06/2013

Ph.D., Management Science and Engineering

Thesis: Identification and Optimization of Stochastic Systems
Advisors: Thomas Weber (primary), Peter Glynn (co-advisor)
Committee: Stephen Boyd, Darrell Duffie, Yinyu Ye

Stanford University, Stanford, California, USA 09/2006–06/2008

M.S., Management Science and Engineering

Sharif University of Technology, Tehran, Iran 09/2001–06/2005

B.Sc., Electrical Engineering

Papers

Chehrazi, N. "Optimal Control of the Identification of Decision Problems," Working Paper, Department of Management Science and Engineering, Stanford University, California, USA

Chehrazi, N., Glynn, P., Weber, T.A. "Dynamic Credit-Collection Optimization," Working Paper, Department of Management Science and Engineering, Stanford University, California, USA

Chehrazi, N., Weber, T.A. "Dynamic Valuation of Delinquent Credit-Card Accounts," Under Review (third round), *Management Science*

Chehrazi, N., Weber, T.A. "Monotone Approximation of Decision Problems," *Operations Research*, Vol. 58, No. 4, Part 2 of 2, July–August 2010, pp. 1158–1177

Tran, T.A., Chehrazi, N., Le-Ngoc, T., "Adaptive Reed-Solomon Coding Scheme for OFDM Systems over Frequency-Selective Fading Channels," *IEEE Vehicular Technology Conference*, 2006, Montréal, Québec, Canada

Awards

Finalist, Best Student Research Paper Competition, Financial Services Section, INFORMS, 2012

Stanford Centennial Teaching Assistantship Award, 2009–10 (presented to best 5 TAs in the School of Engineering)

Service

Professional Affiliations:

Institute for Operations Research & Management Sciences (INFORMS), American Economic Association (AEA), American Mathematical Society (AMS), Econometric Society, Production and Operation Management Society (POMS), Manufacturing and Service Operations Management Society (MSOM), Precourt Energy Efficiency Center at Stanford University

Referee:

Operations Research, Manufacturing and Service Operations Management, Journal of Economic Dynamics and Control, Journal of Global Optimization, Production and Operations Management

Talks and Presentations

"Dynamic Valuation of Delinquent Credit-Card Accounts"

Best Student Research Paper Competition, Financial Services Section, INFORMS Annual Meeting, Phoenix, AZ, 2012

Revenue Management and Pricing Section Conference, INFORMS, Berlin, Germany, 2012

INFORMS Annual Meeting, Charlotte, NC, 2011

"Linking Real-Time Information to Actions: Collectability Scores for Delinquent Credit-Card Accounts"

Workshop on Information Systems and Economics, Phoenix, AZ, 2009

Professional Experience

Credit Suisse, New York City, New York, USA 06/2011–08/2011

Summer Associate, Fixed Income Division

American Express, New York City, New York, USA 06/2007–09/2007

Summer Associate, Risk Information Banking