Stefano NASINI

HDR, Economics and Mathematics Sciences, Quantitative Methods

Associate Professor, Quantitative Methods

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EDUCATION

2021   HDR, Economics and Mathematics Sciences, Quantitative Methods, University of Lille 3, France

2015   Ph.D. in Statistics and Operations Research, Polytechnic University of Catalonia, Spain

2011   Master, Science, Statistics, Polytechnic University of Catalonia, Spain

RESEARCH INTERESTS

Complex Networks, Microeconomics, Optimization, Statistical Inference

PROFESSIONAL EXPERIENCE

ACADEMIC:

2014 - 2016   Post-doctoral Researcher, IESE Business School, Barcelona, Spain

2014 - 2014   Visiting Researcher, University of Lisbon, Lisbon, Portugal

COURSES TAUGHT

- Introduction to optimization methods, Grande ecole (bachelor cycle)

- Intermediate econometrics, Grande ecole (master cycle)

- Datamining, Msc in digital marketing and crm

- Optimization techniques, Msc in big data analytics for business

- Social network analysis, Msc in big data analytics for business

INTELLECTUAL CONTRIBUTIONS

Papers in refereed journals

Published

Nasini S., Tchouya R. T., Dabo S., (2023), An estimation approach for the influential–imitator diffusion, *Computers & Operations Research*, 159(2023), pp. 106315

Benita F., Nasini S., Nessah R., (2022), A Cooperative Bargaining Framework for Decentralized Portfolio Optimization, *Journal of Mathematical Economics*, 103(12), pp. 102789

Nasini S., Labbé M., Brotcorne L., (2022), Multi-market Portfolio Optimization with Conditional Value at Risk, *European Journal of Operational Research*, 300(1), pp. 350-365

Nasini S., Nessah R., (2022), A multi-machine scheduling solution for homogeneous processing: Asymptotic approximation and applications, *International Journal of Production Economics*, 251(2022), pp. 108555

Castro J., Nasini S., (2021), A specialized interior-point algorithm for huge minimum convex cost flows in bipartite networks, *European Journal of Operational Research*, 290(3), pp. 857-869

Nasini S., Nessah R., (2021), An Almost Exact Solution to the Min Completion Time Variance in a Single Machine, *European Journal of Operational Research*, 294(2), pp. 427-441

Martinez-de-Albeniz V., Planas Bahi A., Nasini S., (2020), Using Clickstream Data to Improve Flash Sales Effectiveness, *Production and Operations Management*, 29(11), pp. 2508-2531

Nasini S., Lopez F., Sayed M., (2020), An integrated planning model in centralized power systems, *European Journal of Operational Research*, 287(1), pp. 361-377

Nasini S., Martinez-de-Albeniz V., (2020), Pairwise influences in dynamic choice: network-based model and application, *Journal of Applied Statistics*, 48(7), pp. 1269-1302

Nasini S., Benita F., Lopez F., (2019), A Bi-level Programming Approach for Global Investment Strategies with Financial Intermediation, *European Journal of Operational Research*, 274(1), pp. 375-390

Nasini S., Erdemlioglu D., (2019), Multiple channels of financial contagion: an empirical analysis of stock price dynamics, *Finance*, 40(1), pp. 87-134

Nasini S., Lopez-Ramos F., Guarnaschelli A., (2019), Road Network Pricing and Design for Ordinary and Hazmat Vehicles: Integrated Model and Specialized Local Search, *Computers & Operations Research*, 109(1), pp. 170-187

Castro J., Nasini S., Saldanha-Da-Gama F., (2017), A cutting-plane approach for large-scale capacitated multi-period facility location using a specialized interior-point method, *Mathematical Programming*, 163(1), pp. 411-444

Nasini S., Castro J., (2017), On Geometrical Properties of Preconditioners in IPMs for Classes of Block-Angular Problems, *SIAM Journal on Optimization*, 27(3), pp. 1666-1693

Nasini S., Dehdarirad T., (2017), Research impact in co-authorship networks: a two-mode analysis, *Journal of Informetrics*, 11(2), pp. 371–388

Nasini S., Martinez-de-Albeniz V., Dehdarirad T., (2017), Conditionally exponential random models for individual properties and network structures: Method and application, *Social Networks*, 48(1), pp. 202–212

Nasini S., Castro J., (2015), Mathematical programming approaches for classes of random network problems, *European Journal of Operational Research*, 245(2), pp. 402–414

Nasini S., Castro J., Fonseca P., (2015), A mathematical programming approach for different scenarios of bilateral bartering, *SORT-Statistics and Operations Research Transactions*, 39(1), pp. 85-108

Dominguez P., Teberosky A., Nasini S., (2014), Language play and learning of written language, *Journal for the Study of Education and Development*, 36(4), pp. 501-515

Communications in refereed conferences

International

Nasini S., Erdemlioglu D., Massimiliano M., (2020), *Financial network discovery from restricted vector autoregression: new model and application* Computational and Methodological Statistics, London (online conference), United Kingdom

Nasini S., Verschelde M., Merlevede B., (2020), *Endogenous Technology Sharing In Decentralized Production* INFORMS Annual Meeting, Online, USA

Nasini S., Castro J., (2019), *A scalable interior-point method for classes of minimum cost ows problems* INOC 2019, Avignon, France

Nasini S., Benita F., Lopez F., (2018), *A Bi-level Programming Approach for Global Investment Strategies with Financial Intermediation* Mathematical and Statistical Methods for Actuarial Sciences and Finance, Madrid, Spain

Nasini S., Benita F., Lopez F., (2018), *Bilevel programming approach for investment strategies under intermediation* International Symposium of Mathematical Programming, Bordeaux, France

Nasini S., Benita F., Lopez F., (2018), *Decentralized Investment through Bi-level Optimization* International Workshop on Bilevel Programming, Lille, France

Nasini S., Castro J., (2018), *A specialized interior point algorithm for very large minimum cost flows in bipartite graphs* International Symposium of Mathematical Programming, Bordeaux, France

Nasini S., Erdemlioglu D., (2018), *Stock prices dynamics through multidimensional linkages* Mathematical and Statistical Methods for Actuarial Sciences and Finance, Madrid, Spain

Nasini S., Lopez F., Guarnaschelli A., (2018), *Designing a road network with toll setting and hazmat transportation* International Workshop on Bilevel Programming, Lille, France

Nasini S., (2017), *On the estimation of pairwise influences in dynamic choices* The 3rd Annual International Conference on Computational Social Science, Cologne, Germany

Nasini S., (2016), *Financial Fluctuation Through Dynamic Networks* INFORMS annual meeting 2016, Nashville, USA

Nasini S., Dehdarirad T., (2016), *COLLNET Global Interdisciplinary Research Network Under the Title "Collaboration in Science and in Technology"* COLLNET, Nancy, France

Nasini S., Martinez-de-Albeniz V., Planas A., (2016), *Using Early Click Information in Online Flash Sales Campaigns* INFORMS annual meeting 2016, Nashville, USA

Castro J., Nasini S., Saldanha da Gama F., (2015), *A Specialized Interior- Point Method for Large-Scale Capacitated Multiperiod Facility Location* ISMP The International Symposium on Optimization, Pittsburgh, USA

Nasini S., Martinez-de-Albeniz V., (2015), *Econometric models of pairwise externalities and social attractiveness for the music industry* INFORMS Annual Meeting, Philadelphia, USA

Nasini S., Martinez-de-Albeniz V., (2015), *Novel Conditionally Exponential Random Models for Nodal Properties and Network Structures: A Bayesian Approach* ENBIS-15 Annual meeting, Prague, Czech Republic

Nasini S., Castro J., (2014), *Preconditioning IPMs for block-angular problems with "almost linearly dependent" constraints* International Conference on Applied Mathematical Optimization and Modeling, Coventry, United Kingdom

Nasini S., Castro J., (2014), *Specialized interior point methods for classes of random network problems* 20th Conference of the International Federation of Operational Research Societies, Barcelona, Spain

Nasini S., Castro J., (2013), *Generating conditional uniform random networks by optimization procedures* International Network Optimization Conference, Tenerife, Spain

Nasini S., Castro J., (2013), *Generating random networks by linear programming approaches* EURO-INFORMS 2013 Joint International Meeting, Rome, Italy

Other conference and seminar presentations

International

Nasini S., (2017), *Using Clickstream Data to Improve Flash Sales Effectiveness* IESE Business School, Barcelona, Spain

Research reports

Nasini S., Castro J., Fonseca P., (2014), *Bartering integer commodities with exogenous prices*, ArXiv repository of electronic preprints by the Cornell University, 30 pages

Nasini S., (2014), *Maximizing graph probability under conditionally exponential models*, ArXiv repository of electronic preprints by the Cornell University, 7 pages

Grants

2011   FPI grant from the Spanish Ministry of Education, Polytechnic University of Catalonia (Spain)

PROFESSIONAL MEMBERSHIPS

Group of Numerical Optimization and Modeling, Spain

Member of Ontracklab

EDITORIAL ACTIVITY

Reviewer in an academic journal

Resources, Conservation & Recycling

European Journal of Operational Research

Operations Research (INFORMS)

Computers & Operations Research

Omega

RESEARCH ACTIVITIES

COMMITTEE CHAIR

Co-Organizer of a workshop

2017 - 2017   Workshop in Networks and Complex Systems, Lille Metropole et L'Universite Catholique de Lille, France

2017 - 2017   Workshop in Operations Management, IESE Business School, Spain

Member of a recruitment jury (orals)

Member of a recruitment jury, IÉSEG School of Management, France

Supervision of Ph.D. Thesis:

2021   Director, An inferential approach for theinfluential-imitator diffusion