A. Burak Paç

Curriculum Vitae

Department of Industrial Engineering
Gebze Technical University
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Work Experience

Mar 2018 – Present	**Assistant Professor, Industrial Engineering**, *Gebze Technical University*, Kocaeli
Oct 2013 – Feb 2017	**Software Programmer/Numerical Optimization**, *Hemosoft Information Technologies and Training Services, Inc.*, Ankara
Aug – Sep 2007	**SAP Consultancy Intern**, *VEKTORA IT Consulting Company*, Istanbul
Sep 2005	**Intern**, *CNG Bus Project Management*, MAN Turkey Inc. Ankara Bus & Truck Plant, Ankara
Aug 2004	**Intern**, *ASELSAN Electronic Industries Inc., Engineering Directorate Department*, Ankara

Educational Background

2010-2016	**Doctor of Philosophy**, *Department of Industrial Engineering, Bilkent University*, Ankara, Turkey
	Thesis title: Robust Portfolio Optimization with Risk Measures under Distributional Uncertainty
2007-2010	**Master of Science**, *Department of Industrial Engineering, Bilkent University*, Ankara, Turkey
	Thesis title: Row Generation Techniques for Approximate Solution of Linear Programming Problems
2006-2007	**PhD Program**, *Graduate School of Business, Department of Operations, Information and Technology*, Stanford University, Stanford, California, USA
2002–2006	**Bachelor of Science**, *Department of Industrial Engineering, Bilkent University*, Ankara, Turkey, Graduated as First of the Cohort

Teaching Experience

2007 – 2014	**Teaching Assistant**, *Department of Industrial Engineering, Bilkent University*, Ankara, Turkey
	IE202: Introduction to Modeling and Optimization
	IE303: Modeling and Methods in Optimization
	IE325: Stochastic Models
	IE342: Engineering Economic Analysis
	IE490: Introduction to Research in IE/OR

20018 –	**Assistant Professor**, *Department of Industrial Engineering, Gebze Technical University*, Kocaeli, Turkey

IE511: Linear Programming
IE514: Mathematical Foundations of Operations Research
IE201: Introduction to Optimization
IE201: Introduction to Optimization
IE203: Economics I
IE204: Economics II
INF212: Algorithms and Programming II
IE434: Design for Human Factors
INF100: Introduction to Computer Systems
ECON207: Statistics I
ECON208: Statistics II

Research Interests

Theoretical	Robust Optimization, Convex Optimization, Stochastic Modeling, Stochastic Programming, Statistics, Linear Programming, Nonlinear Programming
Applied IE/OR	Game Theory, Finance, Numerical Optimization, Bioinformatics

Publications

[1] Paç, A.B. and Pınar, M.Ç. "On Robust Portfolio and Naive Diversification: Mixing Ambiguous and Unambiguous Assets", to appear in *Annals of Operations Research*.

[2] Pınar, M.Ç. and Paç, A.B. "Mean Semi-deviation from a Target and Robust Portfolio Choice under Distribution and Mean Return Ambiguity." Journal of Computational and Applied Mathematics 259 (2014): 394-405.

[3] Paç, A.B. and Pınar, M.Ç. "Robust Portfolio Choice with CVaR and VaR under Distribution and Mean Return Ambiguity." TOP 22 (2014): 875-891.

[4] Pınar, M.Ç. and Paç, A.B. "Expected Downside Deviation and Robust Portfolio Choice under Distribution and Mean Return Ambiguity." (working paper).

Conference Presentations

"Investor Avoidance from Risk as the Uniform Portfolio Becomes Optimal"
November 2015, INFORMS Annual Meeting, Philadelphia, PA, USA.

"Mean Semi-Deviation from a Target and Robust Portfolio Choice under Distribution and Mean Return Ambiguity"
September 2015, YAEM, Middle East Technical University, Ankara, Turkey (in Turkish).

"Dairy Farm Ration Optimization in Terms of Milk Yield and Cost"
September 2015, YAEM, Middle East Technical University, Ankara, Turkey (in Turkish).

Research Projects

Nov 2021 –	**PV40+ Photovolaic Panels with Service Life Beyond 40 Years and Reduced Environmental Impact**, *supported by TUBİTAK ARDEB UPAG*
Jan 2023 –	**ASYST Farm and Herd Management Decision Support System**, *supported by TUBİTAK TEYDEB Industrial R&D Grant 1501*

Industrial Projects

Dec 2013 – Nov 2016	**Genesense Genetic Diagnosis and Research Software System**, *supported by TUBİTAK TEYDEB Industrial R&D Grant 1501*
Feb 2012 – Nov 2014	**ASYST Farm and Herd Management Decision Support System**, *supported by TUBİTAK TEYDEB Industrial R&D Grant 1501*

Honors and Awards

2012	**2211 Doctoral Scholarship**, from TUBİTAK
2010	**Full scholarship**, from Bilkent University for PhD studies
2007	**Full scholarship**, from Bilkent University for MS studies
2006	**Fellowship**, from Stanford University Graduate School of Business for PhD studies
2002	**Full scholarship**, from Bilkent University for BS studies

Computer skills

Programming	C, C++, Python, Java, Fortran 77/95, MATLAB/GNU Octave, R Programming
Optimization	Gurobi, ILOG CPLEX/Concert Technology, Xpress
General	LaTeX