



## **Stefano NASINI**

**HDR, Economics and Mathematics Sciences, Quantitative  
Methods**

**Associate Professor, Quantitative Methods**

s.nasini@ieseg.fr

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### **EDUCATION**

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**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**

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Complex Networks, Microeconomics, Optimization, Statistical Inference

### **PROFESSIONAL EXPERIENCE**

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#### **ACADEMIC:**

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

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

### **COURSES TAUGHT**

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- 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**

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#### **Papers in refereed journals**

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**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**

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### **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 flows 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**

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### **International**

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

### **Research reports**

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- 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

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

## PROFESSIONAL MEMBERSHIPS

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Group of Numerical Optimization and Modeling, Spain

Member of Ontracklab

## EDITORIAL ACTIVITY

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### Reviewer in an academic journal

Resources, Conservation & Recycling

European Journal of Operational Research

Operations Research (INFORMS)

Computers & Operations Research

Omega

## RESEARCH ACTIVITIES

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### COMMITTEE CHAIR

yyyy2017 Workshop in Networks and Complex Systems, Lille Metropole et L'Universite Catholique de Lille, France

yyyy2017 Workshop in Operations Management, IESE Business School, Spain

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

### Supervision of Ph.D. Thesis:

2021 Director, An inferential approach for the influential-imitator diffusion