

# FRANCISCO CASTRO

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## INTERESTS

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Revenue management, operations management, market design, ride-hailing platforms, online display advertising, auctions

## EDUCATION

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**Columbia University, Graduate School of Business**

*New York, NY*

- PhD candidate in **Decision, Risk, and Operations** Present
- Advisors: Omar Besbes, Ilan Lobel, and Gabriel Weintraub

**University of Chile**

*Santiago, Chile*

- Mathematical Engineering (MS in Applied Mathematics equivalent) 2014
- BS in Engineering Sciences, major in Mathematics 2013

## RESEARCH PAPERS

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1. **The Scope of Sequential Screening with Ex-post Participation Constraints.** With Dirk Bergemann and Gabriel Weintraub. Under review, *Review of Economic Studies*.
2. **Surge Pricing and its Spatial Supply Response.** With Omar Besbes and Ilan Lobel. Major revision, *Management Science*.
3. **Spatial Capacity Planning.** With Omar Besbes and Ilan Lobel. Working paper.
4. **Mechanism Design with Approximate Incentive Compatibility.** With Santiago Balseiro and Omar Besbes. Work in progress.
5. **Optimal Timing of a Multi-Stage Project Under Market Uncertainty.** With René Caldentey, Rafael Epstein and Denis Sauré. Under review, *Production and Operations Management*.

## TEACHING EXPERIENCE

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**Columbia University, Graduate School of Business**

*New York, NY*

- MBA Business Analytics, Teaching Assistant 2015–2018
- MBA Operations Management, Teaching Assistant 2016–2018
- PhD Foundations of Optimization, Teaching Assistant Fall 2015–2017
- PhD Dynamic Programming and Reinforcement Learning, Teaching Assistant Fall 2017

**University of Chile**

*Santiago, Chile*

- Introduction to Calculus, Teaching Assistant Spring 2009, 2010
- Introduction to Algebra, Teaching Assistant Spring 2009, 2010
- Single-Variable Calculus, Teaching Assistant Spring 2011
- Probability and Statistics, Teaching Assistant 2011–2013
- Optimization, Teaching Assistant Fall 2012
- PhD Stochastic Models in Engineering Systems, Teaching Assistant Fall 2011, 2013

## SELECTED AWARDS AND HONORS

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- Deming Doctoral Research Fellowship, The W. Edwards Deming Center, Columbia University, Graduate School of Business, 2018
- Doctoral Fellowship, Columbia University, Graduate School of Business, 2014–2019
- Outstanding Student Award, School of Engineering Sciences, Universidad de Chile, 2008 and 2012. Award conferred to the top 10% of students every year

## EXPERIENCE

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### **Department of Mathematics, University of California, Davis**

Davis, CA

*Research Internship with Dr. Roger J-B Wets*

*Winter 2013*

This research internship focused on the study and implementation of near optimal algorithms for a long-term mining planning optimization problem.

### **Codelco and Department of Industrial Engineering, University of Chile**

Santiago, Chile

*Software developer*

*2010–2013*

I worked as a consultant for Coldeco (one of the biggest copper companies in the world) in the development of several heuristics for the short-term extraction of an open-pit mine.

### **Metro S.A.**

Santiago, Chile

*Internship*

*Winter 2010*

I developed and designed a software to compute optimal passenger routes in Santiago's subway network, considering transit time and number of connections.

## SELECTED TALKS

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### **The Scope of Sequential Screening with Ex-post Participation Constraints**

- **FORTHCOMING:** INFORMS Annual Meeting, Phoenix, AZ **November 6, 2018**  
Session TA20, 129A, North Bldg., 8:10 - 8:30 a.m.
- Revenue Management & Pricing Conference, Smith School of Business, Toronto, Canada June 2018
- INFORMS Annual Meeting, Houston, TX October 2017
- European Meeting of The Econometric Society, Lisboa, Portugal August 2017
- EC'17 Conference, MIT, Cambridge, MA June 2017
- M&SOM Conference, UNC Kenan-Flagler Business School, Chapel Hill, NC June 2017
- Third Workshop on Marketplace Innovation, Stanford University, Stanford, CA May 2017

### **Surge Pricing and its Spatial Supply Response**

- **FORTHCOMING:** INFORMS Annual Meeting, Phoenix, AZ **November 4, 2018**  
Session SB20, 129A, North Bldg., 11:40 a.m. - 12:00 p.m.
- Young Researcher Workshop, ORIE, Cornell University, Ithaca, NY October 2018
- M&SOM Conference, Naveen Jindal School of Management, Dallas, TX July 2018
- Revenue Management & Pricing Conference, Smith School of Business, Toronto, Canada June 2018
- Dynamic Pricing Workshop, University of Chile, Santiago, Chile December 2017
- INFORMS Annual Meeting, Houston, TX October 2017
- Revenue Management & Pricing Conference, CWI, Amsterdam, Netherlands June 2017

## REFERENCES

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**Omar Besbes**

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**Gabriel Weintraub**

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**Ilan Lobel**

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and Management Sciences  
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**Dirk Bergemann**

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New Haven, CT  
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