

RISHI TALREJA

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| CONTACT INFORMATION | Department of Industrial Engineering and Operations Research Columbia University 500 West 120th Street New York, NY 10027 USA E-mail: rt2146@columbia.edu Web: www.columbia.edu/~rt2146 |
| CITIZENSHIP | USA |
| RESEARCH INTERESTS | Large-Scale Service Systems, Stochastic Modelling, Applied Probability, Queueing Theory, Financial Engineering |
| EDUCATION | <p>Columbia University, New York, NY</p> <p>Ph.D., Operations Research, May 2009 (expected)</p> <ul style="list-style-type: none">• Area of Study: Heavy-traffic limits for many-server queues• GPA: 4.0• Advisor: Prof. Ward Whitt <p>University of Illinois at Urbana-Champaign, Urbana, IL</p> <p>M.S. (left Ph.D. program), Computer Science, May 2004</p> <ul style="list-style-type: none">• Area of Study: Machine Learning• Thesis Title: Margin Distribution Optimization in the Dual Hypothesis Space• GPA: 4.0• Advisor: Prof. Dan Roth <p>University of Pennsylvania, Philadelphia, PA</p> <p>M.A., Mathematics, August 2002</p> <ul style="list-style-type: none">• GPA: 4.0 <p>B.S.E./B.A. (dual degree program), Computer Science/Mathematics, May 2002</p> <ul style="list-style-type: none">• <i>Summa cum laude</i>, with departmental honors from Department of Mathematics• Inducted to <i>Tau Beta Pi</i> engineering honor society• GPA: 3.8 (3.9 in major)• Minor in Economics |
| TEACHING EXPERIENCE | <p>Columbia University, New York, NY</p> <p><i>Instructor</i></p> <ul style="list-style-type: none">• Probability (master's), Summer 2006 <p><i>Teaching Assistant</i></p> <ul style="list-style-type: none">• Simulation (master's), Spring 2009• Monte Carlo Simulation Methods (master's), Fall 2008• Statistical Inference for Financial Engineering (master's), Summer 2008• Stochastic Models (master's), Spring 2007• Stochastic Models (undergraduate), <i>Extraordinary TA Award</i>, Fall 2006• Stochastic Models II (PhD), Spring 2006• Stochastic Models (undergraduate), <i>Extraordinary TA Award</i>, Fall 2005• Deterministic Models (master's), Spring 2004• Deterministic Models (master's), Fall 2004 |

University of Illinois at Urbana Champaign, Urbana, IL

Teaching Assistant

- Discrete Mathematics (undergraduate), *Extraordinary TA Award*, Spring 2004
- Intro. to Computing for Business Majors (undergraduate), *Extraordinary TA Award*, Fall 2003
- Combinatorial Algorithms (advanced undergraduate/graduate), Spring 2003
- Combinatorial Algorithms (advanced undergraduate/graduate), Fall 2002

University of Pennsylvania, Philadelphia, PA

Teaching Assistant

- Mathematical Foundations of Computer Science (undergraduate), Spring 2001

INDUSTRY
EXPERIENCE

Goldman Sachs, New York, NY

Summer Associate, Mortgage Derivative Strategies, Summer 2005

Summer Associate, Mortgage Derivative Strategies, Summer 2007

Computer Associates, Islandia, NY

Software Engineering Intern, Summer 2000

PUBLICATIONS

Fluid Models for Overloaded Multi-Class Many-Server Queueing Systems with First-Come, First-Served Routing. *Management Science*, Vol. 54, No. 8 (2008), pp. 1513-1527. (with W. Whitt)

Martingale Proofs of Many-Server Heavy-Traffic Limits for Markovian Queues. *Probability Surveys*, Vol. 4 (2007), pp. 193-267. (with G. Pang and W. Whitt)

SUBMITTED
PAPERS

Heavy-Traffic Limits for Waiting Times in Many-Server Queues with Abandonment. *Annals of Applied Probability*, forthcoming. (with W. Whitt)

A Stochastic Model for Order Book Dynamics. *Operations Research*, forthcoming. (with S. Stoikov and R. Cont)

Distribution-Valued Heavy-Traffic Limits for the $G/GI/\infty$ Queue. Under review at *Annals of Applied Probability*. (with J. E. Reed)

PRESENTATIONS

Fluid Models for Multi-Class Many-Server Queueing Systems with FCFS Routing. INFORMS Annual Meeting, Seattle, November 2007.

Distribution-Valued Heavy-Traffic Limits for the $G/GI/\infty$ Queue. INFORMS Annual Meeting, Washington DC, October 2008.

Heavy-Traffic Limits for Waiting Times in Many-Server Queues with Abandonment. INFORMS Annual Meeting, Washington DC, October 2008.

Fluid Models for Multi-Class Many-Server Queueing Systems with FCFS Routing. Stern School of Business, NYU, February 2009.

REFEREE

Manufacturing and Service Operations Management, American Control Conference, Advances in Applied Probability

REFERENCES

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