# Bita Analui M.Sc.

Curriculum Vitae

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### Education

Since March PhD candidate in Statistics and Operations Research, University of

2010 Vienna, Vienna, Austria.

Theme: Multistage Stochastic Optimization of Energy Portfolios under Model Ambiguity, Approved January 2012, Supervisor: Prof. Georg Ch. Pflug.

2008–2009 **MSc Statistics**, *The University of Sheffield*, Sheffield, United Kingdom. Thesis with **Merit**: Relationship of Univariate and Multivariate methods for selecting variables in High dimensional data. Supervisor: Dr. Nick J. Fieller.

2005–2007 **MSc Applied Mathematics**, Iran University of Science and Technology(IUST), Tehran, Iran.

Thesis with **Distinction**: Developing evaluation models in organizations using Data Envelopment Analysis. Supervisor: Dr. Mohammad R. Alirezaee.

1996–2000 BSc. Mathematics, Alzahra University, Tehran, Iran.

## Professional Experience

June 2012 — College Assistant 'IK-Computational Optimization', Institute of Present Statistics and OR, University of Vienna.

May 2011 – Project Assistant, Institute of Statistics and OR, University of Vienna.

May2012 WWTF Funded project 'Energy Policies in21st Century'

July2010- Project Assistant and Programmer, Institute of Statistics and OR,

February 2012 University of Vienna.

Modeling and implementing in the OPL 6.3 in the field of 'Stochastic optimization in power systems' for the project in Siemens Österreich.

September 2008 – MSc Representative, Department of Probability and Statistics.

September 2009 University of Sheffield

January 2001 – Statistics Analyst, Tehran South West Power Distribution (TSWPD) Co., August 2008 – Writing analytical performance reports (technical and financial) using statistical methods. Member of budgeting committee. Auditing and monitoring execution contracts using specialized software.

2004–2008 **IT Liaison**, Tehran South West Power Distribution (TSWPD) Co., Representing TSWPD in the IT committee of Tehran Regional Electric Co. Supervising the TSWPD's Website Design contract. Member of MRS Project team.

2005-2008

Mathematical Modeling and Strategic Management Assistant, Behin-Cara International Institute of Operations Research, Performance monitoring using BSC, DEA and BPM techniques in Isfahan Petrochemical Co. Strategic planning project in the Office of Students Scientific Innovations and Creativity (OSSIC), in IUST.

### Presentations

Bita Analui, 'On Robust Multiperiod Stochastic Optimization', ICSP (International Conf. on Stochastic Programing), July 2013, Bergamo, Italy.

Bita Analui, 'Sensitivity Analysis in Multistage Stochastic Optimization Problems Under Model Ambiguity', VOCAL (Veszprém Optimization Conference: Advanced Algorithms), December 2012, Veszprém, Hungary.

**Bita Analui**, 'Multistage Stochastic Optimization Problems Under Model Ambiguity', 21<sup>st</sup> ISMP, August 2012, Berlin, Germany.

**Bita Analui**, *Raimund Kovacevic*, 'Multistage Stochastic Optimization in Hydroelectric Operation', APMOD March 2012, Paderborn, Germany.

**Bita Analui**, 'Stochastic Optimization in Water Resource Management', March 2012, Center for Hydrometeorology and Remote Sensing, University of California Irvine, CA, the USA.

**Bita Analui**, *Raimund Kovacevic*, 'Multistage Stochastic Optimization in Hydroelectric Operation', ICDHP February 2012, Tehran, Iran .

**Bita Analui**, 'Regression Quantiles with errors in variables', Workshop "Modeling in Finance and Energy" September 2010, University of Vienna, Vienna, Austria.

**Bita Analui**, 'Developing Evaluation Models using Data Envelopment Analysis (DEA)', APMOD May 2008, Bratislava, Slovakia.

**Bita Analui**, *Mohammad R. Alirezaee*, 'Frontier Relationship between Performance Metrics', Euro XXII July 2007, Prague, Czech Rep. .

### **Publications**

**Bita Analui**, Mohammad R. Alirezaee, Mohsen Afshariyan, 'Evaluating TFP growth in Iran Electric Power Industry with DEA'. Journal of Economical Research, University of Tehran No. 78, 177-206, June2007.

**Bita Analui**, Raimund M. Kovacevic, 'Medium Term Hydroelectric Production Planning - a Multistage Stochastic Optimization Model'. To be appeared in CEIJ 2013 .

# Grants and Scholarships

Initiativkolleg -Computational Optimization, University of Vienna, June 2012 for two years.

**Project Assistantship**, 'Energy Policies and Risk Management in  $21^{st}$  century', WWTF funded project-University of Vienna. May 2011-May 2012

Summer School Grant, 'Numerical analysis Summer school 2012', 26.6.2012-6.7.2012, Cadarache-France.

### Technical Skills

Programming Environments and Software Packages

MATLAB, IBM OPL, AIMMS, WinBUGS, GAMS, R, Splus, SAS, SPSS, Mathematica, MS Office

## Language Skills

Persian Mother Language

English Fluent

German Intermediate (B2 Level)

Arabic School knowledge

# Technical/General Courses

#### University Of Vienna

- o Advanced Stochastic Processes: Modeling and Approximation
- Advanced Optimization
- Integer Stochastic Optimization

#### University Of Sheffield

- Bayesian Statistics and Computational Inference
- Multivariate Data and Time Series Analysis
- Extended Linear models
- Survival Analysis and Sampling and Design of Experiments

#### Iran University Of Science and Tech.

- Numerical Methods In Linear Algebra
- Integral Equations
- Numerical Analysis

#### Niroo Research Institute

• Energy Audit in Industry

The References and their contact information are available upon request.