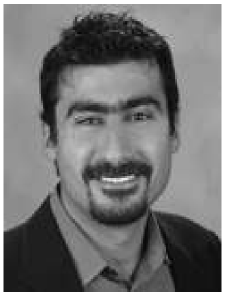
Araman, Victor , Ph.D.



Assistant Professor

AUB Start Date: February, 2008

Contact Information

AUB Email: va03@aub.edu.lb
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Office Location: 311
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Research Interests

My research interests lie in the general subject of stochastic modeling; including technical areas such as applied probability and queueing theory and more applied ones such as inventory and supply chain management. More recently, I have been focusing on revenue and risk management problems, with a particular interest on dynamic pricing and customer behavior issues.

Teaching Interests

My teaching interests are related to my reasearch work. I have been extensively teaching courses on analytical decision making and operations management (including quality, processes as well as supply chain management). I have also taught in the past Ph.D. courses on applied probability and stochastc simulation applied to financial engineering.

Office Hours

Wednesday : 5:00 PM - 7:00 PM

Education

2002
Stanford University
California, United States.
Ph.D. in Management Science & Engineering

1997
Stanford University
California, United States.
MS in Engineering Ecomics Systems

1996
Ecole Centrale
France.
MS in Telcommunications
Engineering degree

Experience

June 2000 - September 2000
Mckinsey & Co.
Paris, France
Summer Associate

September 1999 - June 2000
General Motors
Detroit, United States
Researcher
Exploratory project related to the General Motors Integrated Supply Chain Management system

September 1998 - June 2001
Altera Corporation

San Jose, United States
Operations Consultant

September 1997 - September 1998
Altera Corporation
San Jose, United States
Operations Strategist

Recent Research/Intellectual Contributions

Peer-Reviewed Journal Articles

Published Articles in Refereed Journals

1. Araman, VF and Glynn, PW (2006) 'Tail Asymptotics for the Maximum of Perturbed Random Walk', *Annals of Applied Probability* , 16:3

2. Araman, VF and Glynn, PW (2005) 'Diffusion Approximations for the Maximum of Perturbed Random Walk', *Advances in Applied Probability* , 37:3, 663–680

Other Intellectual Contributions

Published Books; Chapters in Books; Monographs

1. Araman, VF, Kleinknecht, J and Akella, R (2002) *Supply Chain Management- Applications and Algorithms*, B2B Markets: Procurement and Supplier Risk Management, United States

Research in Progress

Submitted, Awaiting Approval

1. Araman, VF and Caldentey, R (2007) 'Dynamic Pricing for Non-Perishable Products with Demand Learning', *NA*

2. Araman, VF and Popescu, I (2007) 'Stochastic Revenue Management for Media Broadcasting', *NA*

3. Araman, VF and Ozer, O (2006) 'Capacity Management in the Presence of Spot Markets', *NA*

Work in Progress

1. Araman, VF and Fridgeirsdottir, K (2008) 'Revenue Management for Online Advertisement',

2. Araman, VF and Krasik, K (2008) 'Dynamic Pricing with Customers Reluctance behavior',

3. Araman, VF and Glynn, PW (2005) 'Scheduled Traffic with Heavy Traffic Perturbations',