

ROBERT J. VANDERBEI

Operations Research and
Financial Engineering
Princeton University



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EDUCATION

Cornell University

Ph.D. in Applied Mathematics 1981

Dissertation Title: "Toward a Stochastic Calculus for Several Markov Processes"

Advisor: E.B. Dynkin Thesis Committee: F. Spitzer, H.M. Taylor

M.S. in Applied Mathematics 1979

Rensselaer Polytechnic Institute

M.S. in Operations Research and Statistics 1978

B.S. in Chemistry 1976

HONORS

Khachiyan Prize INFORMS Optimization Society 2017

Fellow American Mathematical Society (AMS) 2014

Fellow Society for Industrial and Applied Mathematics (SIAM) 2012

Fellow Institute for Ops. Res. and Mgmt. Sciences (INFORMS) 2006

RESEARCH INTERESTS

Interior-point methods for linear and nonlinear optimization, semi-definite programming, robust optimization, probabilistic potential theory, optimization models for high contrast imaging, the search for exosolar planets, stable periodic solutions to the n -body problem, and the stability of Saturn-like ring systems.

EMPLOYMENT/POSITIONS

*Princeton University***Department Chair**

Operations Research and Financial Engineering 2005 – 2012

Professor

Operations Research and Financial Engineering 1999 –

Civil Engineering and Operations Research 1996 – 1999

Affiliated Member

Mechanical and Aerospace Engineering 2011 –

Astrophysics 2006 –

Mathematics 2003 –

Computer Science 2000 –

Applied and Computational Mathematics 1994 –

Associate Professor

Civil Engineering and Operations Research 1991 – 1996

Visiting Lecturer

Civil Engineering and Operations Research 1990 – 1991

*AT&T Bell Laboratories***Member of Technical Staff**

Mathematics Research Center 1987 – 1991

Advanced Decision Support Systems 1985 – 1987

Performance Analysis Department 1984 – 1985

*University of Illinois at Urbana-Champaign***Postdoc**

Mathematics 1982 – 1984

*Courant Institute of Mathematical Sciences at NYU***NSF Postdoctoral Research Fellow**

Mathematics 1981 – 1982

*Summer Jobs***Cornell,** Calculus Instructor 1979**Citibank,** Summer Intern 1976, 1977, 1978**Stauffer Chemical Company,** Gas Chromatography of Vinyl Chloride 1975**Amway,** Statistical Analysis of Tergotometer Data 1974**Grand Rapids Junior College,** Organic Chemistry Lab Assistant 1972, 1973

PLENARY ADDRESSES

Numerical Optimization Applied to Space-Related Problems, **Distinguished Alumni Colloquium**, Cornell University, November 2016.

Fast Fourier Optimization, **Optimization Days**, GERAD, Montreal CA, May 2013.

Linear Optimization, **Machine-Learning Summer School**, LaPalma Canary Islands, April 2012.

Optimization in Engineering Design, **Computational Engineering and Science**, Lehigh University, October 2009.

Extreme Optics and the Search for Earth-Like Planets, **ISMP**, Rio de Janeiro, August 2006.

Nonlinear Programming and Engineering Applications (tutorial), **INFORMS**, Denver, October 2004.

Engineering Applications of Nonlinear Optimization, **AIRO**, Venice Italy, September 2003.

New Directions in Linear Programming, **INFORMS**, Miami Beach, FL, October 2001.

Interior-Point Methods for Second-Order Cone Programming, **5th International Conference on High Performance Optimization Techniques**, Rotterdam, NETHERLANDS, June 2000.

Interior-Point Methods for Semidefinite Programming, **5th International Conference on High Performance Optimization Techniques**, Rotterdam, NETHERLANDS, June 2000.

Interior-point methods for nonlinear programming and Interior-point methods for second-order cone programming and semidefinite programming, **Twenty-fifth Conference on the Mathematics of Operations Research**, Lunteren, NETHERLANDS, January 2000.

Nonlinear Optimization: Algorithms and Models, **Large-Scale Nonlinear Optimization**, Erice, SICILY, July 2001.

Switching among Several Brownian Motions, **Twentieth Conference on Stochastic Processes and their Applications**, Nahariya, ISRAEL, June 1991.

Interior Methods for Linear Programming, **Operations Research Society of Israel**, Tel-Aviv University, ISRAEL, May 1987.

Constructing Strong Markov Processes, **Twelveth Midwest Probability Symposium**, Northwestern University, October 1984.

GRANTS

Office of Naval Research (2016–2018) *Efficient Optimization via Sparsification with Applications to Fast Fourier Optimization, Compressive Sensing, and other Machine-Learning Problems*, principal investigator

Office of Naval Research (2013–2015) *Fast Fourier Optimization with Application to Antenna Array Control and High-Contrast Imaging*, principal investigator

Jet Propulsion Laboratory (2004–2005, 2010–2012) *Concept Study of Pupil Mapping for High-Contrast Imaging*, principal investigator

Ball Aerospace (2005–2005) *Truss-topology optimization for the High-Contrast Imaging Testbed*, principal investigator

Jet Propulsion Laboratory (2001–2006) *Optimizing the Design of High-Contrast Coronagraph for the Terrestrial Planet Finder*, principal investigator

Office of Naval Research. (1997–2008) *Interior-Point Methods for Nonlinear Optimization and Complementarity*, principal investigator

National Science Foundation. (1995–2004) *Interior Point Methods for Large Scale Nonlinear Programming*, principal investigator

Air Force Office of Scientific Research (1991–1998) *Robust Optimization of Large-Scale Systems: An Emerging Technology*, principal investigator

Co-investigator on several other grants

UNIVERSITY SERVICE

Department Chair	2005–2012
Task Force Member, SEAS Strategic Planning	2014–2016
Committee Member, Discipline	2014–2016
Committee Member, Grading	2008–2012
Committee Member, Promotion and Tenure (C/3)	2007–2008
Committee Chair, Classrooms and Schedules	2005–2007
Committee Member, Course of Study	2001–2005
Director of Graduate Studies (DGS), ORFE	2003–2005
Program Director, Engineering and Management Systems	1994–2003
Committee Member, Engineering and Management Systems	1991–1994

PROFESSIONAL ACTIVITIES

Beale-Orchard Hayes Award Committee, Chair	1995–1997
Beale-Orchard Hayes Award Committee, Member	1993–1994
INFORMS Subdivisions Council, Member	2010–2012
INFORMS Sections and Societies Committee, Member	2010–2012
INFORMS Computing Society, Chair	2010–2011
INFORMS Computing Society, Chair-Elect	2008–2009
INFORMS Computing Society Prize Committee, Member	1999–2000
INFORMS Expository Writing Award Committee, Chair	2003
INFORMS Expository Writing Award Committee, Member	2001–2002

INFORMS Nicholson Prize Committee, Member	1995
INFORMS Optimization Section, Chair	1999–2001
INFORMS Optimization Section Prize Committee, Chair	1999–2000
SIAG-OPT Optimization Prize Committee, Chair	2005, 2008
SIAG-OPT, Vice-Chair	2004–2008
Univ. of Michigan, Ind. and Ops. Engr. Dept., Member Advisory Board	1995–2000

EDITORIAL POSITIONS

Associate Editor, <i>Operations Research</i>	2015–
Editorial Board, <i>Optimization Methods and Software</i>	2014–
Associate Editor, <i>Optimization in Engineering</i>	2001–2005, 2014–
Editorial Board, <i>Foundations and Trends in Optimization</i>	2012–
Editorial Advisory Board, <i>Mathematical Programming Computation</i>	2008–
Associate Editor, <i>Mathematical Programming</i>	2003–2005
Associate Editor, <i>INFORMS Journal on Computing</i>	1991–2001

MEMBERSHIPS IN PROFESSIONAL SOCIETIES

American Astrophysical Society (AAS)	2002–
American Mathematical Society (AMS)	1977–
American Society of Engineering Education (ASEE), Member	2005–2017
Bernoulli Society	1983–2001
Institute for Mathematical Statistics (IMS)	1980–2001
Institute for Operations Research and Mgmt. Sciences (INFORMS)	1994–
Mathematical Association of America (MAA)	1987–
Mathematical Programming Society (MPS)	1985–
Operations Research Society of America (ORSA)	1985–1994
Sigma Xi	2005–
Society for Industrial and Applied Mathematics (SIAM)	1990–
SPIE, Senior Member	2002–

BOOKS

1. E.Çınlar and R.J. Vanderbei. *Real and Convex Analysis*. Springer-Verlag, 2013.
2. J.R. Gott and R.J. Vanderbei. *Sizing Up The Universe: The Cosmos In Perspective*. National Geographic, 2010.
3. R.J. Vanderbei. *Linear Programming: Foundations and Extensions*. Springer (formerly Kluwer), (1st edition) 1997, (paperback) 1998, (2nd edition) 2001, (3rd edition) 2007, (4th edition) 2013.

MOST CITED PUBLICATIONS

(AS OF DECEMBER 2017)

1. J.M. Mulvey, R.J. Vanderbei, and S.A. Zenios. Robust optimization of large scale systems. *Operations Research*, 43(2):264–281, 1995.
2. R.J. Vanderbei. *Linear Programming: Foundations and Extensions*. Springer, 4th edition, 2013.
3. C. Helmsberg, F. Rendl, R.J. Vanderbei, and H. Wolkowicz. An interior point method for semidefinite programming. *SIAM Journal on Optimization*, 6:342–361, 1996.
4. R.J. Vanderbei. LOQO: An interior point code for quadratic programming. *Optimization Methods and Software*, 12:451–484, 1999.
5. R.J. Vanderbei and D.F. Shanno. An interior-point algorithm for nonconvex nonlinear programming. *Computational Optimization and Applications*, 13:231–252, 1999.
6. R.J. Vanderbei, M.S. Meketon, and B.F. Freedman. A modification of Karmarkar's linear programming algorithm. *Algorithmica*, 1:395–407, 1986.
7. R.J. Vanderbei. LOQO user's manual—version 3.10. *Optimization Methods and Software*, 12:485–514, 1999.
8. N.J. Kasdin, R.J. Vanderbei, D.N. Spergel, and M.G. Littman. Extrasolar planet finding via optimal apodized and shaped pupil coronagraphs. *Astrophysical Journal*, 582:1147–1161, 2003.
9. R.J. Vanderbei. Symmetric quasi-definite matrices. *SIAM Journal on Optimization*, 5(1):100–113, 1995.
10. R.J. Vanderbei and T.J. Carpenter. Symmetric indefinite systems for interior-point methods. *Mathematical Programming*, 58:1–32, 1993.
11. H.Y. Benson, D.F. Shanno, and R.J. Vanderbei. Interior-Point Methods for Nonconvex Nonlinear Programming: Filter Methods and Merit Functions. *Computational Optimization and Applications*, 23:257–272, 2002.
12. H.Y. Benson, D.F. Shanno, and R.J. Vanderbei. Interior-point methods for nonconvex nonlinear programming: Jamming and numerical testing. *Mathematical Programming*, 99(1):35–48, 2004.
13. R.J. Vanderbei and J.C. Lagarias. I.I. Dikin's convergence result for the affine-scaling algorithm. In *Contemporary Math*. AMS, 1990.
14. R.J. Vanderbei, D.N. Spergel, and N.J. Kasdin. Circularly Symmetric Apodization via Starshaped Masks. *Astrophysical Journal*, 599:686–694, 2003.
15. R.J. Vanderbei, D.N. Spergel, and N.J. Kasdin. Spiderweb Masks for High Contrast Imaging. *Astrophysical Journal*, 590:593–603, 2003.

16. A. Ruszczyński and R.J. Vanderbei. Frontiers of Stochastically Nondominated Portfolios. *Econometrica*, 71(4):1287–1297, 2003.
17. P. Fishburn, P. Schwander, L.A. Shepp, and R.J. Vanderbei. The discrete Radon transform and its approximate inversion via linear programming. *Disc. Appl. Math.*, 75:39–61, 1997.
18. L.A. Shepp and R.J. Vanderbei. The complex zeros of random polynomials. *Transactions of the AMS*, 347(11):4365–4384, 1995.

REFEREED JOURNAL PUBLICATIONS

1. R.J. Vanderbei. Sparsity matters. *INFORMS OS Today*, 8(1):10–16, 2018.
2. Haotian Pang, Han Liu, R.J. Vanderbei, and Tuo Zhao. Parametric Simplex Method for Sparse Learning. In I. Guyon et al., editor, *Advances in Neural Information Processing Systems 30*, pages 188–197. Curran Associates, Inc., 2017.
3. Dan Sirbu, N Jeremy Kasdin, and Robert J Vanderbei. Diffraction-based analysis of tunnel size for a scaled external occulter testbed. *Applied Optics*, 2018. To appear.
4. R.J. Vanderbei. The falling slinky. *American Mathematical Monthly*, 124(1):24–36, 2017.
5. B. Rudloff, F. Ulus, and R.J. Vanderbei. A parametric simplex algorithm for linear vector optimization problems. *Mathematical Programming, Series A*, 163(1):213–242, 2017.
6. Dan Sirbu, Yunjong Kim, N Jeremy Kasdin, and Robert J Vanderbei. Diffraction-based sensitivity analysis for an external occulter laboratory demonstration. *Applied Optics*, 55(22):6083–6094, 2016.
7. N.T. Zimmerman, A.J. Riggs, N.J. Kasdin, A. Carlotti, and R.J. Vanderbei. Shaped Pupil Lyot Coronagraphs: High-Contrast Solutions for Restricted Focal Planes. *J. Astronomical Telescopes, Instruments, and Systems*, 2(1):1–21, 2016.
8. R.J. Vanderbei, Kevin Lin, Han Liu, and Lie Wang. Revisiting Compressed Sensing: Exploiting the Efficiency of Simplex and Sparsification Methods. *Math. Prog. C*, 8:253–269, 2016.
9. Robert Vanderbei. Alternative hypotheses for making the moon. *Physics Today*, 68(4):8–8, 2015.
10. C.L. Mallows and R.J. Vanderbei. Which Young Tableaux can represent an outer sum? *Journal of Integer Sequences*, 18, 2015.
11. F. Georget, J.H. Prévost, and R.J. Vanderbei. A Speciation Solver for Cement Paste Modeling and the Semismooth Newton Method. *Cement and Concrete Research*, 68:139–147, 2015.
12. Haotian Pang, Han Liu, and R.J. Vanderbei. The fastclime Package for Linear Programming and Large-Scale Precision Matrix Estimation in R. *JMLR*, 15(1):489–493, 2014.
13. R.J. Vanderbei, G. Scharf, and D. Marlow. A Regression Approach to Fairer Grading. *SIAM Review*, 56(2):337–352, 2014.
14. Dan Sirbu, N. Jeremy Kasdin, and Robert J. Vanderbei. Monochromatic verification of high-contrast imaging with an occulter. *Optics Express*, 21(26):32234–32253, Dec 2013.
15. R.J. Vanderbei, M.Ç. Pinar, and E.F. Bozkaya. Discrete-Time Pricing and Optimal Exercise of American Perpetual Warrants in the Geometric Random Walk Model. *Applied Mathematics and Optimization*, 67:97–122, 2013.

16. R. J. Vanderbei. Fast Fourier optimization. *Math. Prog. Comp.*, 4(1):53–69, 2012.
17. R.J. Vanderbei. Local Warming. *SIAM Review*, 54(3):597–606, 2012.
18. A. Carlotti, R. J. Vanderbei, and N. J. Kasdin. Optimal pupil apodizations for arbitrary apertures. *Optics Express*, 19(27):26796–26809, 2011.
19. L. Pueyo, N.J. Kasdin, A. Carlotti, and R. J. Vanderbei. Design of phase induced amplitude apodization coronagraphs over square apertures. *The Astrophysical Journal*, 195(2):25, 2011.
20. R.J. Vanderbei. Sequencing the stars. *Sky and Telescope*, 116(11):30–34, 2010.
21. N.J. Kasdin, D.N. Spergel, R.J. Vanderbei, E. Cady, D. Savransky, D. Lisman, S. Shaklan, R. Lee, R. Egerman, G. Matthews, and D. Tenerelli. A medium size mission for finding and characterizing terrestrial exoplanets with an external occulter and a conventional telescope. *Bull. AAS*, 42:287, 2010.
22. R.J. Vanderbei and M.Ç. Pinar. Pricing American Perpetual Warrants by Linear Programming. *SIAM Review*, 51:767–782, 2009.
23. J. N. Winn, A. W. Howard, J. A. Johnson, G. W. Marcy, J. Z. Gazak, D. Starkey, E. B. Ford, K. D. Colón, F. Reyes, L. Nortmann, S. Dreizler, S. Odewahn, W. F. Welsh, S. Kadakia, R. J. Vanderbei, E. R. Adams, M. Lockhart, I. J. Crossfield, J. A. Valenti, R. Dantowitz, and J. A. Carter. The Transit Ingress and the Tilted Orbit of the Extraordinarily Eccentric Exoplanet HD 80606b. *The Astrophysical Journal*, 703:2091–2100, October 2009.
24. R.J. Vanderbei. Eliminating poisson’s spot with linear programming. In J.W. Chinneck, B. Kristjansson, and M. Saltzman, editors, *Operations Research and Cyber-Infrastructure*. Springer, 2009.
25. K. Yetilmezsoy, S. Demirel, and R.J. Vanderbei. Response surface modeling of Pb(II) removal from aqueous solution by Pistacia vera l.: Box-Behnken experimental design. *J. of Hazardous Materials*, 171:551–562, 2009.
26. J.C. Lagarias, E. Rains, and R.J. Vanderbei. The Kruskal Count. In S. Brams et al., editor, *The Mathematics of Preference, Choice, and Order: Essays in Honor of Peter C. Fishburn*. Springer-Verlag, 2009.
27. R.J. Vanderbei. The Earth Is Not Flat: An Analysis of a Sunset Photo. *Optics and Photonics News*, November:34–39, 2008.
28. R.J. Vanderbei. Linear Stability of Ring Systems Around Oblate Central Masses. *Advances in Space Research*, 42:1370–1377, 2008.
29. R.J. Vanderbei. Extreme Optics and the Search for Earth-Like Planets. *Mathematical Programming Series B*, 112(1):255–272, 2008.
30. I. Griva, D.F. Shanno, R.J. Vanderbei, and H.Y. Benson. Global convergence of a primal-dual interior-point method for nonlinear programming. *Algorithmic Operations Research*, 3(1):12–19, 2008.
31. N. J. Kasdin, R. J. Vanderbei, and R. Belikov. Shaped pupil coronagraphy. *Comptes Rendus Physique*, 8:312–322, April 2007.
32. R.J. Vanderbei, E. Cady, and N.J. Kasdin. Optimal occulter design for finding extrasolar planets. *Astrophysical Journal*, 665(1):794–798, 2007.
33. N.J. Kasdin, R.J. Vanderbei, and R. Belikov. Shaped pupil coronagraphy. *C.R. Physique*, 8:312–322, 2007.
34. R.J. Vanderbei and R. Belikov. Measuring the astronomical unit from your backyard. *Sky and Telescope*, 113(1):91–94, 2007.
35. R.J. Vanderbei. A Simple Approximate Analysis of the Linear Stability of Ring Systems. In *New Trends in Astrodynamics and Applications III*, volume 886, pages 169–174. American Institute of Physics, 2007.

36. R.J. Vanderbei and E. Kolemen. Linear Stability of Ring Systems. *Astronomical Journal*, 133(2):656–664, 2007.
37. R. Soummer, L. Pueyo, A. Sivaramakrishnan, and R.J. Vanderbei. Fast computation of lyot-style coronagraph propagation. *Optics Express*, 15(24):15935–15951, 2007.
38. H.Y. Benson, A. Sen, D.F. Shanno, and R.J. Vanderbei. Interior-point algorithms, penalty methods and equilibrium problems. *Comp. Opt. and Appl.*, 34:155–182, 2006.
39. R. Belikov, N.J. Kasdin, and R.J. Vanderbei. Diffraction-Based Sensitivity Analysis of Apodized Pupil Mapping Systems. *Astrophysical Journal*, 652:833, 2006.
40. Give'ón A., Kasdin N. J., Vanderbei R. J., and Avitzour Y. On representing and correcting wavefront errors in high-contrast imaging systems. *Journal of the Optical Society of America A*, 23, May 2006.
41. R.J. Vanderbei. Diffraction Analysis of 2-D Pupil Mapping for High-Contrast Imaging. *Astrophysical Journal*, 636:528, 2006.
42. R.J. Vanderbei. Horsing Around on Saturn. In *New Trends in Astrodynamics and Applications*, volume 1065, pages 336–345. NY Academy of Sciences, 2005.
43. I. Griva and R.J. Vanderbei. Case Studies in Trajectory Optimization: Catenary Problem. *Optimization and Engineering*, 6:463–482, 2005.
44. R.J. Vanderbei and W.A. Traub. Pupil Mapping in 2-D for High-Contrast Imaging. *Astrophysical Journal*, 626:1079–1090, 2005.
45. N.J. Kasdin, R.J. Vanderbei, M.G. Littman, and D.N. Spergel. Optimal one-dimensional apodizations and shaped pupils for planet finding coronagraphy. *Applied Optics*, 44(7):1117–1128, 2005.
46. N. J. Kasdin, R. J. Vanderbei, M. G. Littman, D. Ren, M. Carr, and D. N. Spergel. Optimal Designs, Mask Manufacture, and Experimental Results for Shaped Pupil Coronagraphs. *Bulletin of the American Astronomical Society*, 205:514–+, December 2004.
47. A. Give'ón, N. J. Kasdin, M. G. Littman, L. A. Pueyo, and R. J. Vanderbei. Adaptive Optics for High-Contrast Imaging. *Bulletin of the American Astronomical Society*, 205:515–+, December 2004.
48. N.J. Kasdin, R.A. Brown, C.J. Burrows, S. Kilston, M. Kuchner, M.G. Littman, M.C. Noecker, S. Seager, R. J. Vanderbei, and R.A. Woodruff. An optical/UV space coronagraph concept for the terrestrial planet finder. *Advances in Space Research*, 34(3):625–630, 2004.
49. R. J. Vanderbei, N. J. Kasdin, and D. N. Spergel. Checkerboard-Mask Coronagraphs for High-Contrast Imaging. *Astrophysical Journal*, 615(1):555, 2004.
50. H.Y. Benson, D.F. Shanno, and R.J. Vanderbei. Interior-Point Methods for Nonconvex Nonlinear Programming: Jamming and Numerical Testing. *Mathematical Programming*, 99(1):35–48, 2004.
51. W.A. Traub and R.J. Vanderbei. Two-Mirror Apodization for High-Contrast Imaging. *Astrophysical Journal*, 599:695–701, 2003.
52. R.J. Vanderbei, D.N. Spergel, and N.J. Kasdin. Circularly Symmetric Apodization via Starshaped Masks. *Astrophysical Journal*, 599:686–694, 2003.
53. W. Simmons, N.J. Kasdin, R.J. Vanderbei, and W. Cash. System concept design for the new worlds observer. *Bulletin of the American Astronomical Society*, 35:1205, 2003.
54. R.J. Vanderbei, D.N. Spergel, and N.J. Kasdin. Spiderweb Masks for High Contrast Imaging. *Astrophysical Journal*, 590:593–603, 2003.
55. A. Ruszczyński and R.J. Vanderbei. Frontiers of Stochastically Nondominated Portfolios. *Econometrica*, 71(4):1287–1297, 2003.
56. R.J. Vanderbei and H.Y. Benson. Solving Problems with Semidefinite and Related Constraints Using Interior-Point Methods for Nonlinear Programming. *Mathematical*

- Programming*, 95:279–302, 2003.
57. N.J. Kasdin, R.J. Vanderbei, D.N. Spergel, and M.G. Littman. Extrasolar Planet Finding via Optimal Apodized and Shaped Pupil Coronagraphs. *Astrophysical Journal*, 582:1147–1161, 2003.
 58. H.Y. Benson, D.F. Shanno, and R.J. Vanderbei. Interior-Point Methods for Nonconvex Nonlinear Programming: Filter Methods and Merit Functions. *Computational Optimization and Applications*, 23:257–272, 2002.
 59. S. Kruk, M. Muramatsu, R. Rendl, R.J. Vanderbei, and H. Wolkowicz. The Gauss-Newton Direction in Semidefinite Programming. *Optimization Methods and Software*, 15(1):1–27, 2001.
 60. R.J. Vanderbei. Case Studies in Trajectory Optimization: Trains, Planes, and Other Pastimes. *Optimization and Engineering*, 2:215–243, 2001.
 61. D.F. Shanno and R.J. Vanderbei. Interior-Point Methods for Nonconvex Nonlinear Programming: Orderings and Higher-Order Methods. *Math. Prog.*, 87(2):303–316, 2000.
 62. R.J. Vanderbei. LOQO: An interior point code for quadratic programming. *Optimization Methods and Software*, 12:451–484, 1999.
 63. R.J. Vanderbei. LOQO User’s Manual—Version 3.10. *Optimization Methods and Software*, 12:485–514, 1999.
 64. R.J. Vanderbei and D.F. Shanno. An Interior-Point Algorithm for Nonconvex Nonlinear Programming. *Computational Optimization and Applications*, 13:231–252, 1999.
 65. R.J. Vanderbei. Extension of Piyavskii’s Algorithm to Continuous Global Optimization. *J. Global Opt.*, 14:205–216, 1999.
 66. M. Muramatsu and R.J. Vanderbei. Primal-Dual Affine-Scaling Algorithms Fail for Semidefinite Programming. *Mathematics of Operations Research*, 24(1):149–175, 1999.
 67. A. Kagan, C. Mallows, L.A. Shepp, R.J. Vanderbei, and Y. Vardi. Symmetrization of Binary Random Variables. *Bernoulli*, 5(6):1013–1020, 1999.
 68. P. Fishburn, P. Schwander, L.A. Shepp, and R.J. Vanderbei. The discrete Radon transform and its approximate inversion via linear programming. *Disc. Appl. Math.*, 75:39–61, 1997.
 69. A.J. Berger, J.M. Mulvey, E. Rothberg, and R.J. Vanderbei. Solving multistage stochastic programs using tree dissection. *SIAM Journal on Optimization*, 1996. To appear.
 70. C. Helmborg, F. Rendl, R.J. Vanderbei, and H. Wolkowicz. An interior point method for semidefinite programming. *SIAM Journal on Optimization*, 6:342–361, 1996.
 71. J.M. Mulvey, R.J. Vanderbei, and S.A. Zenios. Robust optimization of large scale systems. *Operations Research*, 43(2):264–281, 1995.
 72. F. Rendl, R.J. Vanderbei, and H. Wolkowicz. Max-min eigenvalue problems, primal-dual interior point algorithms, and trust region subproblems. *Optimization Methods and Software*, 5:1–16, 1995.
 73. R.J. Vanderbei. A probabilistic formula for the concave hull of a function. *Ann. Prob.*, 23:2014–2021, 1995.
 74. L.A. Shepp and R.J. Vanderbei. The complex zeros of random polynomials. *Transactions of the AMS*, 347(11):4365–4384, 1995.
 75. R.J. Vanderbei and B. Yang. The simplest semidefinite programs are trivial. *Math. of OR*, 20:590–596, 1995.
 76. R.J. Vanderbei. Affine-scaling trajectories associated with a semi-infinite linear program. *Math. of OR*, 20:163–174, 1995.

77. R.J. Vanderbei. Symmetric quasi-definite matrices. *SIAM Journal on Optimization*, 5(1):100–113, 1995.
78. R.J. Vanderbei. Interior-point methods: algorithms and formulations. *ORSA J. on Computing*, 6:32–34, 1994.
79. L.A. Hall and R.J. Vanderbei. Two-thirds is sharp for affine scaling. *OR Letters*, 13:197–201, 1993.
80. R.J. Vanderbei and T.J. Carpenter. Symmetric indefinite systems for interior-point methods. *Mathematical Programming*, 58:1–32, 1993.
81. R.J. Vanderbei. ALPO: Another linear program optimizer. *ORSA J. on Computing*, 5:134–146, 1993.
82. J.R. Birge, R.M. Freund, and R.J. Vanderbei. Prior reduced fill-in in solving equations in interior point algorithms. *OR Letters*, 11:195–198, 1992.
83. R.J. Vanderbei. Optimal switching among several Brownian motions. *SIAM Journal on Control and Optimization*, 30:1150–1162, 1992.
84. R.J. Vanderbei. A brief description of ALPO. *OR Letters*, pages 531–534, 1991.
85. R.J. Vanderbei. Splitting dense columns in sparse linear systems. *Lin. Alg. and Appl.*, 152:107–117, 1991.
86. A. Greenberg and R.J. Vanderbei. Quicker convergence for iterative numerical solutions to stochastic problems: probabilistic interpretation, ordering heuristics, and parallel processing. *Prob. in the Eng. and Info. Sci.*, 4:493–521, 1990.
87. R.J. Vanderbei. A martingale system theorem for stock investments. *OR Letters*, 9:155–159, 1990.
88. A. Mandelbaum, L.A. Shepp, and R.J. Vanderbei. Optimal switching between a pair of Brownian motions. *Ann. Prob.*, 18:1010–1033, 1990.
89. Y.C. Cheng, D.J. Houck, J.M. Liu, M.S. Meketon, L. Slutsman, R.J. Vanderbei, and P. Wang. The AT&T KORB system. *AT&T Tech. Journal*, 68:7–19, 1989.
90. R.J. Vanderbei. Affine scaling for linear programs with free variables. *Mathematical Programming*, 43:31–44, 1989.
91. R.J. Vanderbei and L.A. Shepp. A probabilistic model for the time to unravel a strand of DNA. *Stochastic Models*, 4:299–314, 1988.
92. R.J. Vanderbei, M.S. Meketon, and B.F. Freedman. A modification of Karmarkar's linear programming algorithm. *Algorithmica*, 1:395–407, 1986.
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10. A. Duarte and R.J. Vanderbei. Interior point algorithms for LSAD and LMAD estimation. Technical Report SOR 94-07, Princeton University, 1994.

BOOK REVIEWS

1. R.J. Vanderbei. Review of Linear Programming, a Modern Integrated Analysis by R. Saigal. *Interfaces*, 27:120–122, 1997.

PATENTS

1. R.J. Vanderbei. Methods and apparatus for efficient resource allocation, May 1988. U.S. Patent Number 4,744,026. Extension of Karmarkar algorithm to handle linear programming problems with free variables.
2. R.J. Vanderbei. Methods and apparatus for efficient resource allocation, Dec 1989. U.S. Patent Number 4,885,686. Extension of Karmarkar algorithm to handle linear programming problems with dense columns.
3. B.A. Freedman, M.S. Meketon, and R.J. Vanderbei. Methods and apparatus for efficient resource allocation, May 1990. U.S. Patent Number 4,924,386. Extension of Karmarkar algorithm to handle linear programming problems with nonzero lower bounds and finite upper bounds.

4. P. Schwander, L.A. Shepp, and R.J. Vanderbei. Apparatus and method for tomography of microscopic samples, August 1997. U.S. Patent Number 5,659,175. Invention concerns microscopic tomography, wherein probabilities of occupancy of individual lattice sites within a crystal are estimated. Application to the examination of the internal structure of semiconductors.

ON-LINE EDUCATIONAL RESOURCES

Pivot tools for teaching linear programming:

<http://www.princeton.edu/~rvdb/JAVA/pivot/simple.html>

<http://www.princeton.edu/~rvdb/JAVA/network/nettool/netsimp.html>.

A case study using sailing as a metaphor for the stochastic optimization.

<http://www.princeton.edu/~rvdb/JAVA/sail/sail.html>.

Java applets illustrating interesting solutions to the n-body problem (several are obtained as the solution to an optimization problem):

<http://www.princeton.edu/~rvdb/JAVA/astro/galaxy/nBody.html>.

WebGL applets illustrating interesting solutions to the n-body problem (several are obtained as the solution to an optimization problem):

<http://www.princeton.edu/~rvdb/WebGL/ducati.html>.

A case study illustrating how optimization is used to design FIR filters:

<http://www.princeton.edu/~rvdb/floyd.html>

Applets illustrating linear programming algorithms in the context of solving the minimum weight structural design problem:

http://www.princeton.edu/~rvdb/JAVA/twophase_animate,

http://www.princeton.edu/~rvdb/JAVA/pd_animate2,

http://www.princeton.edu/~rvdb/JAVA/affine_animate2

WebGL 3D models of various minimal surfaces:

<http://www.princeton.edu/~rvdb/WebGL/minsurf.html>

GRADUATE STUDENTS ADVISED/CO-ADVISED

Antonio Marcos Duarte Júnior	Ph.D. 1994
Bing Yang	Ph.D. 1996
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Arun Sen	Ph.D. 2005
Amir Give' on	Ph.D. 2006
Egemen Kolemen	Ph.D. 2008
Laurent Pueyo	Ph.D. 2008
Eric Cady	Ph.D. 2010
Dmitry Savransky	Ph.D. 2011

Tyler Groff	Ph.D. 2013
Dan Sirbu	Ph.D. 2014
Ethan Fang	Ph.D. 2016
Haotian Pang	Ph.D. 2017
Hari Subedi	Ph.D. 2018
He Sun	Ph.D. 2018
Elahe Naghib	matriculated 2014
Joane Joseph	matriculated 2016

COURSES TAUGHT

Princeton

Sizing Up the Universe	FRS 175
Computer Methods for Problem Solving	ORF 201
Fundamentals of Statistics	ORF 245
Optimization	ORF 307
Stochastic Systems Analysis	CIV 308
Real Analysis for Engineers	CIV 506
Stochastic Processes	ORF 515
Linear and Convex Optimization	ORF 522
Nonlinear Programming	ORF 523
Convex Analysis	ORF 569

University of Illinois

Calculus II	MATH 130
Probability	MATH 361
Probability and Statistics	MATH 363
Applied Stochastic Processes	MATH 461

DEVELOPMENT EXPERIENCE

KORBX: Lead architect and developer of AT&T's commercial implementation of the affine-scaling algorithm for linear programming.

LOQO: A software package for general nonlinear optimization.

OUTSIDE ACTIVITIES

Soaring

Private Pilot	1979–
Commercial Pilot	1983–
Certificated Flight Instructor (CFI)	1983–1999
Chief Flight Instructor, Central Jersey Soaring Club	1987–1996

Skiing

National Ski Patrol	1972–1974
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