

# **DOCTORAL PROGRAM NEWSLETTER**

Issue 32

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Online at: www.tepper.cmu.edu/phdnews

#### **CONFERENCE PAPERS**

## Jin Wook Chang,

## Organizational Behavior & Theory

"The Effects of Group Status on Intra-group Processes and Effectiveness: Information Exchange and Decision Outcomes in Negotiating Groups", with R. M. Chow and A. W. Woolley, poster presentation, Group Processes and Intergroup Relations Preconference, Annual Meeting of the Society for Personality and Social Psychology, New Orleans, LA, January 2013.

"Do People Want a More Liberal (or More Conservative) President? When Pro-normative Deviants Get More Support Than Normative Members", with R. M. Chow and N. Turan, poster presentation, Annual Meeting of the Society for Personality and Social Psychology, New Orleans, LA, January 2013.

## Nan Xiong,

## **Operations Management**

"A New Approach to Asset Allocation: Constructing Portfolio Holdings Directly", INFORMS 2012 Annual Meeting, Phoenix, AZ, October 2012.

## ACCEPTED PAPERS

#### Qihang Lin,

#### Algorithms, Combinatorics & Optimization

"Optimal Regularized Dual Averaging Methods for Stochastic Optimization", with J. Peña and X. Chen, Advances in Neural Information Processing Systems (NIPS) 2012 Conference Proceedings, forthcoming.

## **JOB PLACEMENTS**

#### Kevin Chung

Assistant Professor, Department of Marketing Wisconsin School of Business University of Wisconsin-Madison Courtesy Appointment, Department of Economics University of Wisconsin-Madison

#### Young Eun Huh

Assistant Professor, Marketing Hong Kong University of Science & Technology

#### **OTHER NEWS**

Bennett T. McCallum, H. J. Heinz Professor of Economics, presented the paper "Determinacy of Equilibrium in New-Keynesian Models with Rational Expectations" on October 4, 2012 at the Central Bank of Peru in Lima, on the occasion of the 90th Anniversary of the Central Bank of Peru. Prof. McCallum also gave a conference about "The Role of Money in New-Keynesian Models" on October 5, 2012 at Universidad del Pacifico in Lima. Information about the conference proceedings is available online.



Prof. McCallum in the seminar.



(left to right) Adrian Armas (Manager, Economic Studies), Jorge Estrella (Manager), Julio Velarde (Governor), Bennett T. McCallum, Renzo Rossini (General Manager), and Fabrizio Orrego (CMU alumnus and researcher).

#### **AWARDS**

#### Qihang Lin,

Algorithms, Combinatorics & Optimization

First Place, INFORMS Financial Services Section Best Student Research Paper Award, for "Optimal Trade Execution with Coherent Dynamic Risk Measures", with J. Peña, October 2012.

#### Jessie Wang, Economics

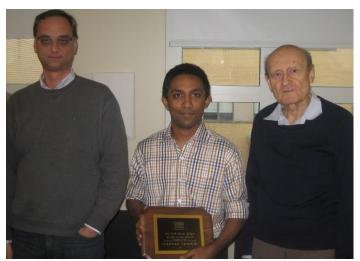
WRDS Award for an Outstanding Paper in Asset Pricing Research, 2013 Midwest Finance Association Meeting, for "A Labor Capital Asset Pricing Model", with L-A. Kuehn and M. Simutin.

This paper also won the Equity Methods Best Paper Award at the ASU Sonoran Winter Finance Conference, Scottsdale, AZ, February 2013.

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At a special Afternoon Tea held on February 28, 2013, the following awards were presented:

The Egon Balas Award for the Best Paper in Operations Research/Algorithms, Combinatorics and Optimization for 2013 was awarded to *Selvaprabu Nadarajah*. Selva was chosen as winner of this award by a faculty committee consisting of Professors Javier Peña, François Margot and Fatma Kilinç-Karzan. His winning paper was entitled "Computational Aspects of the Generalized Intersection Cut Generating Paradigm".



(1-r) Prof. François Margot, Selva Nadarajah, Prof. Egon Balas

The Alexander Henderson Award for Excellence in Economic Theory for 2013 was awarded to Artem Neklyudov. A faculty committee consisting of Professors Finn Kydland, Isa Hafalir, Sevin Yeltekin and Brent Glover chose Artem for his work, "Three Essays in Financial Economics: Securitizations Trading, Heterogeneous Dealers on Decentralized Over-the-counter Markets, and Strategic Information Acquisition with Overlaps". Four previous winners of the Henderson Award, including Professor

Kydland, have gone on to earn the Nobel Prize in Economics.



Artem Neklyudov and Nobel laureate Finn Kydland

The Gerald R. Salancik Doctoral Dissertation Award for 2013 was awarded to co-winners *Ishani Aggarwal* and *Nazli Turan*. Professors Linda Argote, Brandy Aven and Taya Cohen made up this year's faculty committee. Ishani's paper is entitled "Cognitive Style Diversity in Teams". Nazli's paper is "Your Cost or My Benefit: Effects of Concession Presentation on Negotiation Processes and Outcomes".



Prof. Linda Argote and Ishani Aggarwal



Prof. Argote and Nazli Turan

### **ALUMNI**

Fabrizio Orrego (Economics, 2011) has had his paper "Habit Formation and Indeterminacy in Overlapping Generations Models" accepted for publication in "Economic Theory". This paper began its life as Fabrizio's first summer paper.

# We need your news!

You can send news items at any time to:

tepper-phd@andrew.cmu.edu

## **TEPPER TOTS**

Organizational Behavior & Theory PhD student *Jin Wook Chang* and his wife Jennifer welcomed their first child, son Harry, on February 18, 2013. Harry was 8 lbs. 12 oz. and 21 inches long at birth.



Abigail Clay Turner, Economics & Public Policy PhD student her husband Aaron welcomed son Tristan Andrew on October 26, 2012. At birth, Tristan was 7 lbs. 14 oz. Proud mom Abby says Tristan is amazing, and Tristan's big brother Ryan agrees!



First-year Economics PhD student *Benjamin Tengelsen* and his wife Laura welcomed son Nash Carter on December 5, 2012. Nash, who is Ben & Laura's first child, was 8 lbs. 7 oz. and 22 inches long at birth.

