Daniel A. Mitchell

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Academic Experience

University of Texas at Austin
Clinical Assistant Professor, IROM Department, 2020 -
Visiting Assistant Professor, IROM Department, 2019 - 2020

University of Minnesota, Twin Cities
Assistant Professor, Industrial and Systems Engineering Department, 2016 -
Affiliated Assistant Professor, Mathematics Department, 2016 - 2018

Singapore University of Technology and Design,
Assistant Professor, Engineering Systems and Design Pillar, 2014 - 2015

Education

The University of Texas, Austin, TX USA

Ph.D., Information, Risk and Operations Management, 2014

M.S., Information, Risk and Operations Management, 2011

B.S., Mathematics, 2007

New York University, New York, NY USA

M.S., Mathematics, 2009

Honors and Awards

William Powers, Jr. Graduate Presidential Fellowship, 2013-2014

IROM Graduate Research Symposium Winner, Charnes Presidential Scholarship, 2012, 2014

University of Texas Graduate School Continuing Fellowship, 2012-2013

David Bruton, Jr. Graduate School Fellowship, 2012

Bonham Fellowship, 2012

McCombs School of Business Dean's Scholar Fellowship, 2009-2012

Teaching Experience

University of Texas, Austin, TX USA

Instructor, DS/FIN 372	Fall 2020
Instructor, STA 371G, Evaluation: 3.6 / 5	Spring 2020
Instructor, MIS 381N	Second Half Spring 2020
Capstone Technical Advisor, MIS 382N	Spring 2020
Instructor, STA 309, Evaluation: 4.0 / 5	Spring 2013
Teaching Assistant, STA 371H	2009 - 2013

University of Minnesota, Minneapolis, MN USA

Instructor, Analytics and Data Driven Decision Making, Evaluation 5.43 / 6	Spring 2019
Instructor, Financial Decision Making, Evaluation 5.46 / 6 & 5.18 / 6	Spring 2017 & Fall 2018
Instructor, Math Finance I, Evaluation: 5.32 / 6 & 5.49 / 6	Fall 2016 & 2017
Instructor, Simulation, Evaluation: 4.15 / 6	Spring 2016

Singapore University of Technology and Design, Singapore

Instructor, Stochastic Calculus for Finance, Evaluation: 4.3 / 5	Summer 2015
Instructor, Finance Theory, Evaluation: 4.6 / 5	Fall 2014

Accepted Papers

Mitchell, D., Feng, H., Muthuraman, K. Impulse Control of Interest Rates. **Operations Research**, 2014. 62 (3), pp. 602-615.

Mitchell, D., Goodman, J., Muthuraman, K. Boundary Evolution Equations for American Options.

Mathematical Finance, 2014. 24 (3), pp. 505-532.

Mitchell, D., Brockett, P., Mendoza-Arriaga, R., Muthuraman, K. Modeling and Forecasting Mortality Rates. **Insurance: Mathematics and Economics**, 2013. 52 (2), pp 275-285.

- Implemented as Mitchell Mortality Risk Index by Partners Healthcare System in Electronic Medical Records system.

Li, L., Mendoza-Arriaga, R., Mo, Z., Mitchell, D. Modeling Electricity Prices: A Time Change Approach. **Quantitative Finance**, 2016. 16 (7), pp 1089-1109.

Mendoza-Arriaga, R., Li, L., Mitchell, D., Analytical Representations for the Basic Affine Jump Diffusion. **Operations Research Letters**, 2016. 44 (1), pp 121-128.

Mitchell, D., Chen, J. Market or Limit Orders? **Quantitative Finance**, 2020. 20 (3), pp 447-461.

Mitchell, D., Bialkowski, J., Tompaidis, S. Volume Weighted Average Price Tracking: A Theoretical and Empirical Study. **IISE Transactions**, 2020. 52 (8), pp 864-889.

Research Presentations

CVAR Robust Portfolio Optimization. INFORMS Annual Meeting, 2019.
Optimal Energy Storage. INFORMS Annual Meeting, 2018.
Network Risk Management. INFORMS Annual Meeting, 2018.
Network Risk Management. INFORMS Annual Meeting, 2017.
Liquidation Risk. INFORMS Annual Meeting, 2016.
Optimal Order Execution. MCFAM Seminar Series, 2016.
Money Management with Performance Fees. INFORMS Annual Meeting, 2014.
Money Management with Performance Fees. IROM Graduate Research Symposium; Best Paper Award, 2014.
Stochastic Control of Interest Rates. INFORMS Annual Meeting, 2013.
Continuous and Discrete Time Stochastic Control. INFORMS Annual Meeting, 2013.
Optimal VWAP Tracking. INFORMS Annual Meeting, 2013.
Interest Rate Control with Continuous and Periodic Intervention. McCombs Risk Brown Bag, 2013.
Optimal VWAP Tracking. UT Mathematical Finance Seminar, 2012.
Interest Rates and Federal Intervention. IROM Graduate Research Symposium; Best Paper Award, 2012.
Optimal VWAP Tracking. INFORMS Annual Meeting, 2012.
Boundary Evolution Equations for American Options. INFORMS Annual Meeting, 2012.
Modeling and Forecasting Mortality Rates. INFORMS Annual Meeting, 2012.
Boundary Evolution Equations for American Options. Bachelier Finance Society 7th World Congress, 2012.

Other Academic Activities

Associate Editor for *Operations Research Letters*
Referee for *Operations Research*, *Management Science*, *Insurance: Mathematics and Economics*, *Operations Research Letters, Journal of the International Actuarial Association*
Session organizer, INFORMS Annual Meeting 2012, 2014, 2017, 2018, 2019
Member, Institute for Operations Research and the Management Sciences