

# Curriculum Vitae

Eunji Lim

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## EDUCATION:

- Ph.D. in *Management Science and Engineering* from Stanford University, Stanford, CA, USA (September 2002–August 2008)
- B.S. Double degree in *Electrical Engineering* and *Mathematics* from KAIST, Daejeon, South Korea (March 1996–August 2001)

## PROFESSIONAL EXPERIENCE – ACADEMIC:

### FULL-TIME:

- September 2018–Present, Assistant Professor in the Department of Decision Sciences in the School of Business, Adelphi University, Garden City, NY.
- September 2013–August 2018, Assistant Professor in the School of Management and Marketing at the College of Business and Public Management, Kean University, Union, NJ.
- August, 2008–August 2013, Assistant Professor in the Industrial Engineering Department at the College of Engineering, University of Miami, Coral Gables, FL.

## PROFESSIONAL EXPERIENCE – NON-ACADEMIC:

### FULL-TIME

- July 2007–September 2007, Summer intern at DemandTec, Inc., San Mateo, CA.
- June 2003–August 2003, Summer intern at Samsung Securities, Co., Seoul, South Korea.

## RESEARCH INTERESTS

- Nonparametric function estimation under shape constraints
- Simulation-based decision making
- Simulation-based optimization

## PUBLICATIONS:

### BOOK CHAPTERS:

- P. W. Glynn and E. Lim. 2009. Asymptotic Validity of Batch Means Steady–State Confidence Intervals. *Advancing the Frontiers of Simulation: A Festschrift in Honor of George Samuel Fishman (International Series in Operations Research & Management Science)*. Springer, New York. 87–104.

### REFEREED JOURNAL ARTICLES:

- E. Lim and P. W. Glynn. 2022. Simulation–based prediction. *Operations Research*. 71(1): 47–60. <https://doi.org/10.1287/opre.2021.2229>
- E. Lim. 2021. Simulation-based optimization for convex functions over discrete sets. *International Journal of Statistics and Probability*. 10(5): 31–37.
- E. Lim. 2021. Estimation of unknown parameters using partially observed data. *Journal of Modelling in Management*. 16 (2): 651—667.
- E. Lim. 2021. Consistency of penalized convex regression. *International Journal of Statistics and Probability*. 10 (1): 69–78.
- E. Lim and K. Kim. 2020. Estimating smooth and convex functions. *International Journal of Statistics and Probability*. 9 (5): 40–48.
- E. Lim. 2020. The limiting behavior of isotonic and convex regression estimators when the model is misspecified. *Electronic Journal of Statistics*. 14 (1):2053–2097.
- E. Lim, J. Choi, and Y. Kim. 2018. A theoretically sound approach to sizing analog circuits. *Journal of Semiconductor Technology and Science*. 18 (2): 200–210.
- E. Lim and E. Tavaréz. 2017. Nonparametric tests for convexity/monotonicity/positivity of multivariate functions with noisy observations. *International Journal of Statistics and Probability*. 6 (5): 18–28.
- E. Lim and F. Gonzalez. 2017. Estimation of multivariate smooth functions via convex programs. *International Journal of Statistics and Probability*. 6 (3): 1–8.
- E. Lim and M. Attallah. 2016. Estimation of smooth functions via convex programs. *International Journal of Statistics and Probability*. 5 (4): 150–155.
- Y. Luo and E. Lim. 2016. On consistency of least absolute deviations estimators of convex functions. *International Journal of Statistics and Probability*. 5 (2): 1–18.

- E. Lim. 2014. On convergence rate of convex regression in multiple dimensions. *INFORMS Journal on Computing*. **26** 616-628.
- Y. Luo and E. Lim. 2013. Simulation-based optimization over discrete sets with noisy constraints. *IIEE Transactions*. **45** 699-715.
- E. Lim. 2012. Stochastic approximation over multi-dimensional discrete sets with applications to inventory systems and admission control of queueing networks. *ACM Transactions on Modeling and Computer Simulation*. **22** 19:1-19:23.
- E. Lim and P. W. Glynn. 2012. Consistency of multi-dimensional convex regression. *Operations Research*. **60** 196-208.
- E. Lim. 2011. On the convergence rate for stochastic approximation in the nonsmooth setting. *Mathematics of Operations Research*. **36** 527-537.

WORK-IN-PROGRESS:

- E. Lim. 2021. Estimating a smooth function and its derivatives without smoothing parameters. *Under the second round of review for Mathematics of Operations Research*.

REFEREED PAPERS IN CONFERENCE PROCEEDINGS:

- E. Lim, Y. Kim, and J. Choi. 2015. Optimization of analog circuits via simulation and a Lagrangian-type gradient-based method. In Proceedings of the 2015 Winter Simulation Conference. 1206-1217.
- E. Lim and Y. Luo 2014. On a least absolute deviations estimator of a convex function. In Proceedings of the 2014 Winter Simulation Conference. 2682-2691.
- Y. Luo and E. Lim. 2011. Simulation-based optimization over discrete sets with noisy constraints. In Proceedings of the 2011 Winter Simulation Conference. 4013-4025.
- P. W. Glynn and E. Lim. 2011. Brownian bridge hypothesis testing for the initial transient problem. In Proceedings of the 2011 Winter Simulation Conference. 481-487.
- E. Lim. 2010. Response surface computation in the presence of convexity. In Proceedings of the 2010 Winter Simulation Conference. 1246-1254.
- E. Lim. 2009. Newton-Raphson version of stochastic approximation over discrete sets. In Proceedings of the 2009 Winter Simulation Conference. 613-622.

- E. Lim and P. W. Glynn. 2006. Simulation-based response surface computation in the presence of monotonicity. In Proceedings of the 2006 Winter Simulation Conference. 264–271.

NON-REFEREED PRESENTATIONS AT PROFESSIONAL CONFERENCES:

- E. Lim. 2021. Simulation-based optimization for convex functions over discrete sets. INFORMS Annual Meeting, October 2021.
- E. Lim, The limiting behavior of isotonic and convex regression estimators when the model is misspecified, Virtual INFORMS Annual Meeting, November 2020.
- E. Lim, Nonparametric tests for convexity, monotonicity, or positivity of multivariate functions with noisy observations, INFORMS Annual Meeting, Seattle, November 2019.
- E. Lim, On the convergence rate for stochastic approximation in the nonsmooth setting, INFORMS Annual Meeting, Charlotte, November 2011.
- E. Lim, Simulation optimization over discrete sets with noisy constraints, INFORMS Annual Meeting, Charlotte, November 2011.
- E. Lim, Stochastic approximation over multi-dimensional discrete Sets, INFORMS Annual Meeting, Charlotte, November 2011.
- E. Lim, Convex regression estimator, The Applied Probability Society Conference, Stockholm, Sweden, July 2011.
- E. Lim, Simulation-based optimization in the presence of convexity, INFORMS Annual Meeting, Austin, November 2010.
- E. Lim, Stochastic approximation over multidimensional discrete sets, Stochastic Approximation Workshop at the University of Bristol, Bristol, UK, September 2010.
- E. Lim, Response surface computation via simulation in the presence of convexity, INFORMS Annual Meeting, San Diego, November 2009.
- E. Lim, Simulation-based optimization over discrete sets, INFORMS Annual Meeting, Monterey, November 2006.

INVITED PRESENTATIONS:

- E. Lim, Simulation-based optimization over discrete sets, Department of Mathematical Sciences, KAIST, Daejeon, Republic of Korea, August 2011.

- E. Lim, Simulation-based response surface computation under shape restrictions, School of Business, University of Miami, September 2008.

## CLASSES TAUGHT:

### UNDERGRADUATE COURSES:

- At Adelphi University
  - DSC 272 Analytical and Statistical Modeling
  - DSC 373 Management of Productions/Operations
- At Kean University
  - MGS 2150 Business Statistics and Applications
  - MGS 4120 Introduction to Supply Chain Management
  - MKT 3720 Logistics and Transportation
  - MGS 4010 Operations Management
  - MGS 3110 Managerial Decision Modeling
  - MGS 2110 Quantitative Methods in Management Science
- At the University of Miami
  - IEN 311 Applied Probability and Statistics
  - IEN 465 Production and Inventory Control

### MBA COURSES:

- At Adelphi University
  - DSC 678 Creating Organizational Value through Operations and SCM
  - DSC 663 Procurement and Global Sourcing
  - DSC 665 Service Management
  - DSC 669 Supply Chain Capstone
  - DSC 784 Optimization and Prescriptive Models

### Ph.D. COURSES:

- At the University of Miami

IEN 665 Advanced Production Systems

Ph.D. STUDENTS:

Supervised at the University of Miami

Yao Luo: August, 2009–May, 2013 (First position: Supply Chain Management Team at Office Depot).