



Research at Columbia Business School

Research Events

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A Message from Katherine Phillips, Senior Vice Dean

I hope the semester is continuing to progress well! We are looking forward to working with you to help enhance your research productivity and impact. As part of the outreach from the Senior Vice Dean's Office, Khaled Hamdy will be reaching out to arrange meetings to discuss your research and research support needs in order to develop and plan new initiatives. In the meantime, if you have questions pertaining to research support please reach out to Khaled at kh2666@columbia.edu.

Happy researching,

Kathy

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New Research Associate - DRO

Alexej Proskynitopoulos joined the DRO Division as a Research Associate in August. He recently graduated from Columbia with an M.A. in Statistics where his focus was on probability theory and applied statistics. Before Columbia, Alexej studied in the United Kingdom where he obtained a

BSc (Hons) in Mathematics from Imperial College London and an MSc in Mathematics and Computer Science from Oxford University. He is proficient in R, Matlab, and Python and has knowledge of C++ and SAS. His research interests lie in the applications of stochastic processes, in particular to finance and queueing theory. He is currently working with Prof Maglaras on a project investigating social learning from online reviews. Alexej is located in the bullpen on the 8th floor.

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New Grants and Gifts

Faculty Awards

Congratulations to the below faculty members who have been awarded research grants:

- **Ann Bartel**, the Merrill Lynch Professor of Workforce Transformation, was awarded \$104,300 in research funds from the US Department of Labor (through a sub-award from L&M Policy Research) for her project "*Special Analyses on the Effect of Paid Leave Policies.*"
- **Saki Bigio**, Assistant Professor, received a \$25,000 grant from the Smith Richardson Foundation for his project "*Liquidity Management and Monetary Policy.*"
- **Jonas Hjort**, Assistant Professor, received a \$20,000 grant from Humanity United for his "*Research Study of the Liberty and Justice Sewing Factory in Monrovia, Liberia.*"
- **Paul Glasserman**, the Jack R. Anderson Professor of Business, received a grant of \$38,400 from the Global Risk Institute in Financial Services (via a sub-award from McMaster University) for the project "*Financial Systemic Risk, a Network Science Approach.*"
- **Amit Khandelwal**, the Gary Winnick & Martin Granoff Associate Professor of Business, won an \$88,000 grant from the US Department of Agriculture for his project "*Towards an Understanding of Supply Chains in Agriculture.*"
- **Jack McGourty**, Director of Community and Global Entrepreneurship and Adjunct Professor,

received a \$450,000 grant from the Centre for Entrepreneurship Education and Development for his project "*Creating Opportunities for Rural Youth in West and Central Africa.*"

- **Andreas Mueller**, Assistant Professor, received a \$49,000 grant from the Russell Sage Foundation for his "*Study on the Effects of Long-Term Unemployment in the Great Recession*" with Henry Farber, Princeton University; Edward Freeland, Princeton University; and Till von Wachter, Columbia University Department of Economics.

Centers

- **The Center for Global Brand Leadership** received a gift of \$150,000 from Aimia, a global loyalty management company. The gift will fund continued research and events that illuminate the understanding of loyalty management.

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News from the PhD Office

PhD Admissions

This semester we have 24 new students in the PhD program. The number by division is as follows:

- Accounting - 3
- DRO - 4
- Management - 5
- Marketing - 5
- Finance - 7

Machine Learning Workshop

In mid-July, the PhD office offered a 5-day workshop on Machine Learning. The workshop was organized by **Bruce Kogut** and **Costis Maglaras**.

The workshop was sponsored by the [PhD Program at the Business School](#), with additional support from the [Institute for Data Sciences and Engineering](#) and [GSAS Department](#)

of Economics.

The workshop was attended by over 40 students and faculty members. It provided an overview of machine learning, associated programming tools, plus an overview of applications. This is an area of growing importance in many research domains and in industry.

Day 1 was led by **Shlomo Hershkop**, Computer Science, who provided a short, hands-on tutorial of programming tools and concepts for managing and analyzing data sets, including R, python, and some database skills.

Days 2 and 3 were led by **Martin Haugh**, IEOR. This was a mini-course on machine learning.

Days 4 and 5 were led by **Laurent Charlin**, Post-Doc Data Science & Engineering, with topic modeling and other applications.

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New Databases and Other News from Watson Library

The following databases are now available:

- **Capital Cube:** provides stock analysis on over 45,000 stocks and ETFs including scores and in-depth reports on fundamental analysis, likely corporate actions, dividend quality, and earnings quality.
- **CMIE CapEx:** database of investment projects in India that involve the setting up of new capacities.
- **CMIE Prowess:** Daily stock price data and detailed fundamental data for companies in India. Both private and public companies are included. Data starts in the late 1980s. Also contains data on ownership and governance (board composition, meetings, major stakeholders, subsidiaries etc.) and mergers and acquisitions.
- **GMI Analyst:** added Accounting and Governance Risk (AGR) ratings on 9,000 companies in nearly 60 emerging market countries
- **IBISWorld:** added global and China industry reports

- **IDC research:** IT, telecommunications, and consumer technology market research and analyst reports.
- **S&P Compustat Snapshot via WRDS:** provides historically reported preliminary and final data known for annual and quarterly, while retaining original values and all succeeding changes.
- **Digital archives:**
 - [Economist archive](#) from 1843 to 2010
 - [Financial Times archive](#) from 1888 to 2010
 - [Forbes archive](#) from 1917 to 2000

For further information or to request additional databases, please contact [Kathleen Dreyer](#), Head of Watson Library.

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External Research Funding Opportunities

FACULTY GRANTS

Ongoing (no deadline)

- [Sloan Foundation Economic Performance and Quality of Life](#)
- [Russell Sage Foundation Small Grants in Behavioral Economics](#)
- [MetLife Foundation Access to Insights Grants](#)
- [Smith Richardson Foundation](#)
- [Institute of Management Accountants \(IMA\)](#)
- [Moody's Credit Market Research Fund \(CMRF\)](#)
- [Peter G. Peterson Foundation](#)
- [Ewing Marion Kauffman Foundation](#)

September deadlines

- 9/30/2014 – [Chartered Institute of Management Accountants \(CIMA\) research grants](#)
- 9/30/2014 – [National Center for the Middle Market Q2 Research Grants](#)

October deadlines

- 10/01/2014 – [Japan Foundation Center for Global Partnership Grants](#)
- 10/15/2014 – [NSF Sociology](#)
- 10/15/2014 – [Google Faculty Research Awards](#)
- 10/15/2014 – [National Security Agency Grants for Research in Mathematics](#)

November deadlines

- 11/07/2014 – [NSF Statistics](#)
- 11/10/2014 – [NSF SBE Postdoctoral Research Fellowships](#)
- 11/25/2014 – [Fondation Banque de France Research Grants](#)

December deadlines

- 12/30/2014 – [National Center for the Middle Market Research Q3 Research Grants](#)

January deadlines

- 1/15/2015 – [NSF Social Psychology](#)
- 1/16/2015 – [Russell Sage Foundation Project Awards](#)
- 1/18/2015 – [NSF Economics](#)
- 1/20/2015 – [NSF Methodology, Measurement, and Statistics](#)
- 1/21/2015 – [Ewing Marion Kauffman Foundation Junior Faculty Fellowship in Entrepreneurial Research](#)
- 1/31/2015 – [W.E. Upjohn Institute for Employment Research - Early Career Research Awards](#)

PHD DISSERTATION FELLOWSHIPS

Ongoing (no deadline)

- [Institute of Management Accountants \(IMA\) Doctoral Student Grant Program](#)

October deadlines

- 10/15/2014 – [Michael J. Barrett Doctoral Dissertation Grant \(Institute of Internal Auditors\)](#)

November deadlines

- 11/10/2014 – [SBE Postdoctoral Research Fellowships](#)
- 11/25/2014 – [Sociology Doctoral Dissertation Research Improvement Grants](#)

For further information on the above or if you have a research project that needs funding, please contact [Masi Asare](#), Associate Director of Sponsored Projects and Foundation Relations.

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Research Computing

For better resource scheduling, Research Support has now configured Core Binding on the CBS Research Grid.

Now, when launching multi-threaded batch code, users can specify how many cores they wish to utilize using the **--grid_ncpus** option. This option will reserve CPU cores, as well as enforce CPU affinity for improved performance.

For more details or to schedule grid training, please contact [Research Support](#)

Additional information about the Research Grid can be found on our wiki: <http://wiki.gsb.columbia.edu/research>.

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Contact Us

We would appreciate any comments and suggestions on the content of this newsletter. We would also like to invite you to share with us any achievements, grants, awards or any other research-related news.

Thank you

[Katherine Phillips](#), Senior Vice Dean

[Khaled N. Hamdy](#), Director of Research and Planning

[Kerith Gardner](#), Assistant Dean of Faculty Affairs

More information and resources on research issues can be found on the [external](#) and the [internal](#) research websites.

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