Academic CV Raimund Kovacevic

Institute of Statistics and Mathematical Methods in Economics (ORCOS)
Vienna University of Technology
Wiedner Hauptstraße 8 - 10
1040 Vienna, Austria
Tel: +43 (0) 6991 9208703
raimund.kovacevic@tuwien.ac.at
http://orcos.tuwien.ac.at/people/kovacevic/

Main research interests:

Stochastic optimization, stochastic optimal control, bilevel optimization with applications in energy economics and management, risk management, finance and insurance.

Current position:

University Assistant (Univ. Ass.) at the Institute of Statistics and Mathematical Methods in Economics, Vienna University of Technology.

Previous Academic Positions:

2008-2011: Project Assistant at the Institute of Statistics and Operations Research, University of Vienna.

2011-2014: University Assistant (Univ. Ass.) at the Institute of Statistics and Operations Research, University of Vienna.

2014-2015: Project Assistant at the Institute of Statistics and Mathematical Methods in Economics, Vienna University of Technology

Previous Positions in Industry:

1999-2000: Software developer and Consultant at Siemens AG Austria.

2000-2004: Senior Consultant at Feilmeier & Junker GmbH, Vienna.

2004-2008: Project Manager and Risk Manager at Financial Soft Computing GmbH., Vienna.

Education

Mag. rer. soc. oec. in Statistics at University of Vienna, Vienna (1999), Dr. rer.soc. oec. in Operations Research at the University of Vienna (2008). Between 2000 and 2008, R.K. worked in industry, as described above.
Until 1994 R. K. studied violin at Konservatorium der Stadt Wien.

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Academic recognition

- Raimund Kovacevic co-edited two books and is (co-) author of 26 publications, many of them in (peer reviewed) high level journals. Over the last 5 years, Raimund Kovacevic was Member of the **Scientific Committee** for OR 2019, VC 2018, IC-BXA 2017, ECSO 2017 and ICSP 2013. Moreover he **organized streams** for EURO 2018, IFORS 2017, ECSO 2017, OR 2015, IFORS 2014, CMS 2014, ICSP 2013, VOCAL 2012, ISMP 2012.

- **Academic prices/awards:**
  \+ European Journal of Operational Research: Certificate of Outstanding Contribution in Reviewing, 2017
  \+ Operations Research Spectrum: Outstanding Reviewer Award 2016
  \+ IIE Transactions 2015: Best Application Paper in Operations Engineering and Analytics
  \+ DK Gupta Memorial Best Energy Paper Award 2013 at the Energy Finance Conference 2013, Essen

- **Editorial work:**
  Raimund Kovacevic is designated as a member of the advisory board of Operations Research Spectrum. Moreover, currently he is **guest editor** for the European Journal of Operational Research ("Advances in Stochastic Optimization") and Mathematical Programming, Series B ("The interface between optimization and probability").

- **Review activities (7 most important):**
  Russian Science Foundation (RSF)
  Swiss National Science Foundation (SNSF)
  European Journal of Operations Research
  Mathematical Programming A, B
  Operations Research
  Operations Research Spectrum
  Quantitative Finance

- **Academic Organizations**
  2016 - now: President of the Austrian Society of Operations Research (ÖGOR)
  2012 – 2016: Member of the board of the Austrian Society of Operations Research (ÖGOR)

Funded Project:

Project Partner: Energy policies and risk management for the 21st century (WWTF, "Mathematik und"-call 2009)
http://www.wwtf.at/projects/research_projects/details/index.php?PKEY=1036_DE_O

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Teaching and supervised theses

Raimund Kovacevic taught many courses in Operations Research, Statistics, Finance and Mathematics at University of Vienna, Vienna University of Technology and the University of Applied Sciences BFI. He also supervised 10 bachelor theses at University of Vienna and Vienna University of Technology.

In addition he supervised the following master theses:

Hülya Celik (2018), Risikoanalyse für das lineare Zuordnungsproblem mit zufälligen Erträgen, University of Vienna

Cizek Özdemir (2018), Modellierung von Unsicherheit im Transportproblem, University of Vienna

Carlo Aquino (2018), A structural simulation model for Systemic Risk in the Austrian Financial Market, University of Applied Science BFI

Filippo Fratini (2017), An actuarial mathematics approach to option pricing, University of Applied Science BFI – This work was awarded by the Austrian Federal Ministry of Science, Research and Economy

Louis Poirier (2015), Crude oil volatility: modeling and forecasting, University of Applied Science BFI

Roger Roth (2010), Mortality linked securities and derivatives - a way to tackle the longevity risk? University of Vienna