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Date of Birth: 15th June 1978

- EMPLOYMENT
- ◇ **Department of Mathematics, National University of Singapore (NUS)**
Assistant Professor (2004 - present)
 - ◇ **Singapore-Massachusetts Institute of Technology Alliance (SMA)**
Fellow, Computational Engineering (2005 - present)
- EDUCATION
- ◇ **Singapore-MIT Alliance**
PhD in High Performance Computation for Engineered Systems, NUS (1999 - 2004)
Thesis: Probabilistic Combinatorial Optimization: A Convex Programming Approach
Advisors: Dimitris Bertsimas (MIT) and Teo Chung-Piaw (NUS)
 - ◇ **Nanyang Technological University (NTU), Singapore**
Bachelors in Electronics and Electrical Engineering with Honors (1995-1999)
- RESEARCH & TEACHING
- ◇ Research: Operations research and management science, Decision making under uncertainty
 - ◇ Teaching:
 - Undergraduate Modules (NUS): Inventory and Queuing Models, Network Optimization, Model Building in Operations Research, Stochastic Operations Research (2004-08)
 - Postgraduate Modules (SMA): Computing Technology and Tools, Optimization Methods (2005-08)
- PUBLICATIONS
- ◇ K Natarajan, M Sim and J Uichanco, Tractable Robust Expected Utility and Risk Models for Portfolio Optimization. To appear in Mathematical Finance, (2008-09)
 - ◇ K Natarajan, M Song and C P Teo, Persistency Model and Its Applications in Choice Modeling. To appear in Management Science, (2008-09)
 - ◇ K Natarajan, D Pachamanova and M Sim, Constructing Risk Measures from Uncertainty Sets. To appear in Operations Research, (2008-09)
 - ◇ K Natarajan, D Pachamanova and M Sim, Incorporating Asymmetric Distributional Information in Robust Value-at-Risk Optimization. Management Science, 54, no. 3 (2008): 573-585
 - ◇ K Natarajan, Z Linyi, A Mean-Variance Bound For A Three-Piece Linear Function. Probability in Engineering and Informational Sciences, 21, no. 4 (2007): 611-621
 - ◇ Bertsimas, D, K Natarajan, A Semidefinite Approach to the Steady-State Analysis of Queuing Systems. Queueing Systems, 56, no. 1 (2007): 27-39
 - ◇ Bertsimas, D, K Natarajan and C P Teo, Persistence in Discrete Optimization under Data Uncertainty. Mathematical Programming Series B, 108, no. 2-3 (2006): 251-274
 - ◇ Bertsimas, D, K Natarajan and C P Teo, Tight Bound on Expected Order Statistics. Probability in Engineering and Informational Sciences, 20, no. 4 (2006): 667-686
 - ◇ Cheng Y L, H C Sen, K Natarajan, C P Teo and K C Tan, Dispatching Automated Guided Vehicles in a Container Terminal. Supply Chain Optimization, Series: Applied Optimization, 98 (2005): 355-390
 - ◇ Bertsimas, D, K Natarajan and C P Teo, Probabilistic combinatorial optimization: Moments, semidefinite programming & asymptotic bounds. SIAM Journal of Optimization, 15, no. 1 (2004): 185-209

- HONORS & AWARDS**
- ◇ University Annual Teaching Excellence Award, NUS (2005-06)
 - ◇ Faculty Teaching Excellence Award, Faculty of Science, NUS (2005-06)
 - ◇ Excellent Young Teacher Award, Faculty of Science, NUS (2004-05, 2006-07)
 - ◇ Honorable Mention, George Nicholson Student Paper Competition, INFORMS (2003)
 - ◇ President's Graduate Fellowship, Board of Graduate Studies, NUS (2002-03)
 - ◇ E^3 Bronze Medal, School of Electrical and Electronic Engineering, NTU (1999)
- PROFESSIONAL ACTIVITIES**
- ◇ Chairman of the Academic Committee for the inaugural Singapore International Mathematics Challenge held at the NUS High School of Mathematics and Science (April-May 2008). Involved in designing the Pre and On-Site challenge question related to real-world mathematics problems faced in glass cutting and port scheduling operations.
 - ◇ Consultant for Singapore Pools in analyzing lottery games (2005-2008)
 - ◇ General lectures:
 - 'Modeling Sudoku with Integer Programs': Science Focus Enrichment Program for junior college students (2008), NUS-Peking University Program (2006-2007)
 - 'Introduction to operations research': Singapore Mathematical Society-Royal Institution Masterclasses for secondary school students (2007), Gifted Education Program Mathematics Enrichment Workshop for secondary school students, ACS (2008)
 - ◇ Conducted IEEE-NUS MATLAB course, NUS (2005)
 - ◇ Algorithmic Operations Research - Part of Editorial Advisory Board (2005-2008)
 - ◇ Semi-finalist in the 5th Start-Up@Singapore Business Plan Competition (2004)
- OTHER INTERESTS**
- ◇ Sports and games. Ranked in the top thirty in Singapore in Scrabble and play cricket in the domestic league organized by the Singapore Cricket Association.