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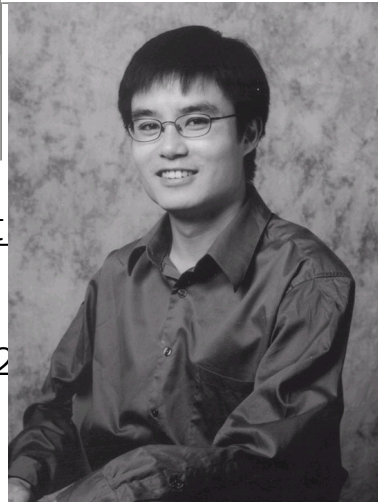
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[Students](#)

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Andrew Lim joined the IEOR department at UC Berkeley in 2002. His research and teaching interests include stochastic control and optimization, financial engineering and risk management. Much of his recent work has focused on the problem of decision making in stochastic settings when there is model uncertainty.

Research:

- Stochastic control
- Optimization
- Applications in finance and operations research

Selected Publications:

- Robust asset allocation with benchmarked objectives. Working paper, IEOR Department, University of California (Berkeley), 2006. (With J.G. Shanthikumar and T. Watewai).
- Robust multi-product revenue management. Working paper, IEOR Department, University of California (Berkeley), 2006. (With J.G.

Shanthikumar and T. Watwai).

- Relative entropy, exponential utility, and robust dynamic pricing. Forthcoming, Operations Research, 2006. (With J.G. Shanthikumar).
- Mean-variance hedging when there are jumps. SIAM Journal on Control and Optimization, Vol. 44(5), pp 1893--1922, 2005.
- "Quadratic hedging and mean-variance portfolio selection with random parameters in an incomplete market", Mathematics of Operations Research, 29 (1), pp 132 -- 161, 2004.
- Linear-quadratic control of backward stochastic differential equations. SIAM Journal on Control and Optimization, 40(2), pp 450 -- 474, 2001. (With X.Y. Zhou).

Teaching:

- Financial Engineering I, Fall.
- Operations Research II (IEOR 161), Spring.
- Applied Stochastic Processes II (IEOR 263B), Spring.