Curriculum vitae of Immanuel M. Bomze

Short biosketch

Immanuel M. Bomze was born in Vienna, Austria, in 1958. He received the degree *Magister rerum naturalium* in Mathematics at the University of Vienna in 1981. After a postgraduate scholarship at the Institute for Advanced Studies, Vienna from 1981 to 1982, he received the degree *Doctor rerum naturalium* (Ph.D.) in Mathematics at the University of Vienna. After his *Habilitation* 1987, he held several visiting research positions at various research institutions across Europe, the Americas, Asia and Australia. He also gained some practical Operations Research experience during his work as a research mathematician in the *Business & Marketing Research/Operations Research* group of the national incumbent telecommunication operator *Telekom Austria* 2002-2004. Since 2004, he holds a chair (full professor) of *Applied Mathematics and Statistics* at the University of Vienna.

Bomze's research interests are in the areas of nonlinear optimization, qualitative theory of dynamical systems, game theory, mathematical modelling and statistics, where he has edited one and published four books, as well as over 100 peer-reviewed articles in scientific journals and monographs. The list of his co-authors comprises over seventy scientists from more than a dozen countries in four continents. In 2014 he was elected *Fellow of EurOpt*, the Continuous Optimization Working Group of *EURO*, the Association of European Operational Research Societies https://www.euro-online.org/websites/continuous-optimization/.

As a member of program and/or organizing committees, he co-organized various scientific events and he is an Associate Editor for five international journals. For several science foundations and councils (based in Canada, the Czech Republic, Germany, Great Britain, Hong Kong, Israel, Italy, the Netherlands, Norway, Portugal, Singapore, Spain, USA), and for almost 50 scientific journals he acted as a reporting referee. 2011–2017 he served as an Editor (Co-EiC) of the European Journal of Operational Research, one of the worldwide leading journals in the field. Moreover, he serves as the Austrian Representative in the Management Committee of the European *COST Action CA16228 European Network for Game Theory*. Bomze co-founded the *Vienna Center of Operations Research (VCOR)* and serves as its co-director. As elected president of *EURO*, he commenced office in 2019 and will serve in this function until end of 2020, and in the *EURO* Executive Committee until end of 2021 (then as Past President).

Major scientific achievements

In his Ph.D. thesis, Immanuel Bomze completely classified all (more than 100 topologically different) possible flows of the *Generalized Lotka-Volterra dynamics* on the plane.

In the mid 1980's, Bomze helped to popularize the field of *Evolutionary Game Theory* (EGT), among researchers in Economics and Social Sciences. While EGT received most attention within Theoretical Biology around 1980, its significance is now acknowledged in many more areas. Recently, EGT has been applied, e.g. to model evolution of social networks.

Around the turn of the millennium, Bomze coined, together with his co-authors, the now widely used terms *Standard Quadratic Optimization* and *Copositive Optimization* or *Copositive Programming*. While the further deals with the simplest problem class in nonlinear optimization with an NP-hard complexity, Copositive Optimization allows a conic reformulation of these hard problems as a linear optimization problem over a closed convex cone of symmetric matrices, a so-called *Conic Optimization Problem*. In this type of problems, the full extent of complexity is put into the cone constraint, while structural constraints and also the objective function are linear and therefore easy to handle. Since this construction facilitates computation of tractable yet tight and rigorous bounds for multimodal optimization problems, it represents a powerful exact method for global optimization. Among the manifold applications of this approach are all (fractional) polynomial mixed-integer, and therefore also most combinatorial optimization problems, which in turn can be used in Analytics, Economics, Engineering, Data Science and Machine Learning, to name but a few.

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Chronological table

Education

1976–1982	studied Mathematics and Physics at University of Vienna
1981	Graduation (Mag. rer. nat.)
1981–1982	Ph.D. study (Mathematics) at University of Vienna
1981–1983	Postgraduate student at the Institute of Advanced Studies, Vienna
1982	Graduation (Dr. rer. nat.)
1987	Habilitation at the University of Vienna

Professional career and academic functions (selection)

1982–2002	Assistant/associate professor at Univ.Vienna
2002–2004	Research mathematician, Business & Market Research/OR Dept., Telekom Austria AG, Vienna
2003–2006	President of the Austrian Operations Research Society (OeGOR)
2004-now	Full professor (Chair of Applied Mathematics and Statistics), Univ. Vienna
2005–2006	Head of department
2006–2007	Vice dean of the Faculty of Business, Economics, and Statistics
2009–2018	Study director (Vize DSPL) of the "Abraham Wald" Ph.D. Program in Statistics and Operations Research
2017-now	Co-director, Vienna Center of Operations Research (VCOR)
2018-now	Study director (Vize SPL) for the Statistics Programs (Bachelor, Master)
2019–2020	President of EURO

Academic visits (selection)

1993, 1998	Visiting researcher, IIASA, Laxenburg
1994	Visiting fellow, Department of Economics, University of Melbourne
1995	Visiting researcher, Wilfrid Laurier University, Waterloo, Ontario
2004, 2008	Visiting professor, Università "La Sapienza", Roma
2001, 2004	Visiting professor, Università "Ca' Foscari", Venezia
2006/07, 2014	Visiting professor, Università della Calabria, Rende, Cosenza
2007	Visiting researcher, Universität (now TU) Dortmund
2007	Lecturer, CIME Summer School, Cetraro
2008, 2016/17	Visiting researcher, Universidad de Sevilla
2008	Visiting researcher, Program for Evolutionary Dynamics, Harvard University
2009	Visiting researcher, Universidade de Coimbra
2010, 2015	Visiting professor, Universidade Nova de Lisboa
2012	Visiting researcher, GERAD Montréal
2012, 2013	Visiting professor, Courant Institute, New York University
2012	Visiting researcher, Technion Haifa
2013	Visiting fellow, Cambridge University UK
2013, 2016	Visiting professor, Koç Üniversitesi Istanbul
2016	Visiting professor, Universidade de São Paulo
2016	Visiting fellow, IMPA Rio de Janeiro
2016	Visiting researcher, University of NSW Sydney
2016	Visiting professor, Singapore University of Technology and Design

Publications

Books

- Nonlinear Optimization (I.B., V. Demyanov, R. Fletcher, T. Terlaky, I. Pólik; editors: G. Di Pillo, F. Schoen). Lecture Notes in Mathematics 1989. Springer, New York (2010).
- [2] Developments in Global Optimization (I.B., T. Csendes, R. Horst, P. Pardalos, editors). Kluwer, Dordrecht (1997).
- [3] A functional analytic approach to statistical experiments. Pitman Research Notes in Mathematics 237. Longman, London (1990).
- [4] Game theoretic foundations of evolutionary stability (I.B., B.M. Pötscher). Springer, Berlin (1989).

Publications in peer reviewed outlets (periodicals and edited books)

- [5] Constructing patterns of (many) ESSs under support size control (I.B., W. Schachinger). To appear in: Dynamic Games and Applications, doi.org/10.1007/s13235-019-00323-1 (2019).
- [6] First-order methods for the impatient: support identification in finite time with convergent Frank-Wolfe variants (I.B., F. Rinaldi, S. Rota Bulò). SIAM Journal on Optimization 29, 2211-2226 (2019).
- [7] A Hessian barrier algorithm for linearly constrained optimization problems (I.B., P. Mertikopoulos, W. Schachinger, M. Staudigl). SIAM Journal on Optimization 29, 2100-2127 (2019).
- [8] Nonconvex min-max fractional quadratic problems under quadratic constraints: copositive relaxations (P.A. Amaral, I.B.). *Journal of Global Optimization* **75**, 227–245 (2019).
- [9] Pure infection-immunization dynamics for partnership games: a correction (I.B., F. Rinaldi, S. Rota Bulò). Games and Economic Behaviour 114, 315–317 (2019).
- [10] Notoriously hard (mixed-)binary QPs: empirical evidence on new completely positive approaches (I.B., J. Cheng, P.J.C. Dickinson, A. Lisser, J. Liu). Computational Management Science, doi.org/10.1007/s10287-018-0337-6 (2018).
- [11] On minimal Hölder gaps and Shannon entropy balance. Portugaliae Mathematica 75, 1–10 (2018).
- [12] Extended trust region problems over one or two balls: exact (semi-)Lagrangian relaxations (I.B., V. Jeyakumar, G. Li). *Journal of Global Optimization* 71, 551–569 (2018).

- **[13]** Building a completely positive factorization. Central European Journal of Operations Research **26**, 287–305 (2018).
- [14] The complexity of simple models a study of worst and typical hard cases for the Standard Quadratic Optimization Problem (I.B., W. Schachinger, R. Ullrich). *Mathematics* of Operations Research 43, 651–674 (2018).
- [15] Robust spherical separation (A. Astorino, I.B., A. Fuduli, M. Gaudioso). Optimization 66, 925–938 (2017).
- [16] A fresh CP look at mixed-binary QPs: new formulations and relaxations (I.B., J. Chen, P.J.C. Dickinson, A. Lisser). *Mathematical Programming* 166, 159-184 (2017).
- [17] Copositivity for second-order optimality conditions in general smooth optimization problems. Optimization 65, 779–795 (2016).
- [18] Copositive relaxation beats Lagrangian dual bounds in quadratically and linearly constrained QPs. *SIAM Journal on Optimization* **25**, 1249-1275 (2015).
- [19] The structure of completely positive matrices according to their CP-rank and CP-plusrank (I.B., P.J.C. Dickinson, G. Still). Linear Algebra and its Applications 482, 191–206 (2015).
- [20] Copositivity-based approximations for mixed-integer fractional quadratic optimization (P.A. Amaral, I.B.). *Pacific Journal of Optimization* 11, 225–238 (2015).
- [21] Narrowing the difficulty gap for the Celis-Dennis-Tapia problem (I.B., M. Overton). *Mathematical Programming* **151**, 459–476 (2015).
- [22] New lower bounds and asymptotics for the cp-rank (I.B., W. Schachinger, R. Ullrich). SIAM Journal on Matrix Analysis and Applications **36**, 20–37 (2015).
- [23] New results on the cp rank and related properties of co(mpletely)positive matrices (N. Shaked-Monderer, A. Berman, I.B., F. Jarre, W. Schachinger). Linear and Multilinear Algebra 63, 384–396 (2015).
- [24] From seven to eleven: completely positive matrices with high cp-rank (I.B., W. Schachinger, R. Ullrich). Linear Algebra and its Applications **459**, 208–221 (2014).
- [25] Rounding on the standard simplex: regular grids for global optimization (Best Paper Award; I.B., S. Gollowitzer, E.A. Yıldırım). *Journal of Global Optimization* 59, 243– 258 (2014).
- [26] Copositivity and constrained fractional quadratic problems (P. Amaral, I.B., J. Júdice). Mathematical Programming 146, 325–350 (2014).
- [27] Constraint Selection in a Build-Up Interior-Point Cutting-Plane Method for Solving Relaxations of the Stable-Set Problem (A. Engau, M.F. Anjos, I.B.). Mathematical Methods of Operations Research 78, 35–59 (2013).
- [28] On the cp-rank and minimal cp factorizations of a completely positive matrix (N. Shaked-Monderer, I.B., F. Jarre, W. Schachinger). SIAM Journal on Matrix Analysis and Applications 34, 355-368 (2013).

- [29] Copositivity detection by difference-of-convex decomposition and ω-subdivision (I.B., G. Eichfelder). Mathematical Programming 138, 365–400 (2013).
- [30] Two spherical separation procedures via non-smooth convex optimization (A. Astorino, I.B., M.P. Brito, M. Gaudioso). In: V. de Simone, D. di Serafino, and G. Toraldo (eds.), Recent advances in nonlinear optimization and equilibrium problems: a tribute to Marco D'Apuzzo, Quaderni di Matematica, Dipartimento di Matematica, Seconda Universit degli Studi di Napoli, Vol. 27, Aracne, ISBN 978-88-548-5687-5 (2012).
- [31] Standard bi-quadratic optimization problems and unconstrained polynomial reformulations (I.B., Ch. Ling, L. Qi, X. Zhang). *Journal of Global Optimization* 52, 663-687 (2012).
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- [34] Separable standard quadratic optimization problems (I.B., M. Locatelli). *Optimization Letters* **6**, 857–866 (2012).
- [35] Think co(mpletely)positive ! Matrix properties, examples and a clustered bibliography on copositive optimization (I.B., W. Schachinger, G. Uchida). Journal of Global Optimization 52, 423–445 (2012).
- [36] A first-order interior-point method for linearly constrained smooth optimization (P. Tseng, I.B., W. Schachinger). *Mathematical Programming* **127**, 399–424 (2011).
- [37] Quadratic factorization heuristics for copositive programming (I.B., F. Jarre, F. Rendl). *Mathematical Programming Computation* **3**, 37–57 (2011).
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- [42] Necessary conditions for local optimality in difference-of-convex programming (I.B., C. Lemaréchal). Journal of Convex Analysis 17, 673–680 (2010).

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- [58] Hyper sensitivity analysis of portfolio optimization problems (with L. Churilov, D. Ralph, M. Sniedovich). Asia Pacific Journal of Operations Research 21, 297–317 (2004).
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- **[81]** Evolution towards the maximum clique. Journal of Global Optimization **10**, 143–164 (1997).
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- [93] The dynamics of self-evaluation (I.B., W. Gutjahr). Applied Mathematics and Computation 64, 47–63 (1994).
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- **[95]** A finite algorithm for solving general quadratic problems (I.B., G. Danninger). *Journal* of Global Optimization **4**, 1–16 (1994).
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- **[98]** A global optimization algorithm for concave quadratic problems (I.B., G. Danninger). SIAM Journal on Optimization **3**, 826–842 (1993).
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- **[100]** Using copositivity for global optimality criteria in concave quadratic programming problems (G. Danninger, I.B.). *Mathematical Programming* **62**, 575–580 (1993).
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- [113] Lotka-Volterra equation and replicator dynamics: a two-dimensional classification. *Biological Cybernetics* **48**, 201–211 (1983).
- [114] The role of Mendelian genetics in strategic models on animal behaviour (I.B., P. Schuster und K. Sigmund). Journal of theoretical Biology 101, 19–38 (1983).

Other professional activities (selection)

Editor (Co-Editor-in-Chief) of European Journal of Operational Research (2011-2017)

Editor (Member of Editorial Board) of

Central European Journal of Operations Research, European Journal of Operational Research, Journal of Global Optimization, Optimization Letters, Operations Research Perspectives

Member of the Management Committee of the COST Action CA16228 European Network for Game Theory http://www.cost.eu/COST_Actions/ca/CA16228.

Co-founder and co-director of the Vienna Center of Operations Research (VCOR) http://vcor.univie.ac.at/home/.

President of *EURO* https://www.euro-online.org/web/pages/1/home (2019-2020); member of *EURO* Executive Committee 2018-2021.

Reporting Referee for the agencies

Consiglio Nazionale delle Ricerche (CNR), Italy, National Environment Research Council (NERC), U.K., National Science Foundation (NSF), U.S.A., Nederlandse Organisatie voor Wetenschappelijk Onderzoek (NWO), The Netherlands, German-Israeli Foundation for Scientific Research and Development (GIF), Research Grants Council of Hong Kong, China, Canadian Institutes of Health Research (CIHR), Canada, Natural Sciences & Engineering Research Council (NSERC), Canada, Social Sciences & Humanities Research Council (SSHRC), Canada, National Fund for Scientific and Technological Development (FONDECYT), Chile

and for the journals

Advances in Complex Systems, Annals of Operations Research, **Biological** Cybernetics. Central European Journal of Operations Research (and Economics), Computational and Mathematical Organization Theory, Computational Optimization and Applications, Computational Statistics and Data Analysis, Computer Vision and Image Understanding, Discrete Applied Mathematics, Discrete Optimization, Dynamic Games and Applications, Econometrica, Electronic Journal of Linear Algebra, European Journal of Operational Research, European Journal of Political Economy, Games. Games and Economic Behaviour, IEEE Transactions on Neural Networks, IEEE Transactions on Pattern Analysis and Machine Intelligence, IEEE Transactions on Signal Processing, Il Nuovo Cimento B, Information Sciences, International Game Theory Review, International Journal of Game Theory, Journal of Combinatorial Optimization, Journal of Computational and Applied Mathematics, Journal of Econometrics, Journal of Economic Theory, Journal of Global Optimization, Journal of Mathematical Analysis and Applications, Journal of Mathematical Biology,

Journal of Optimization Theory and Applications, Linear Algebra and its Applications, Linear and Multilinear Algebra, Mathematical Methods of Operations Research, Mathematical Methods of Statistics, Mathematical Programming, Mathematical Social Sciences, Mathematics of Operations Research, Monatshefte für Mathematik, **Operational Research**, Numerical Algorithms, Optimization, Optimization and Engineering, **Optimization** Letters, **Optimization** Methods and Software, OR Spektrum - Quantitative Approaches in Management, Pattern Recognition, Proceedings of the Royal Society: Mathematical and Physical Sciences, Scandinavian Journal of Statistics, SIAM Journal on Optimization, SIAM Review, Statistics & Decisions, Statistics & Probability Letters.