Juan Pablo Luna

Curriculum Vitae

Universidad Federal do Rio de Janeiro, COPPE.
Cidade Universitária - Centro de Tecnologia,
Bloco F, Sala 103.
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21941-972
Rio de Janeiro, RJ – Brazil.
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Education

2013–2014 **Post-doctorate**, *Instituto Nacional de Matemática Pura e Aplicada, IMPA*, Rio De Janeiro, Brazil.
Funded by Conselho Nacional de Desenvolvimento Científico e Tecnológico

2009–2013 **PhD in Applied Mathematics**, *Instituto de Matemática Pura e Aplicada, IMPA*, Rio de Janeiro, Brazil.
Funded by Conselho Nacional de Desenvolvimento Científico e Tecnológico (CNPq)

2002–2007 **Bachelor in Mathematics.**, *Universidad Nacional de Ingeniería*, Lima, Perú.

PhD Thesis

Title *Decomposition and Approximation Methods for Variational Inequalities, with Applications to Deterministic and Stochastic Energy Markets.*

Advisors Claudia Sagastizábal and Mikhail Solodov

Professional Experience

2008 **Adjunct Professor**, *Universidad Nacional de Ingenieria*, Lima, Perú .
Part-time professor at Mathematics Department of Faculty of Science.

2013 **Lecturer**, *Instituto de Matemática Pura e Aplicada, IMPA*, Rio de Janeiro, Brazil.
In charge of Finite Dimensional Variational Inequality PhD course.

2014 – Present **Adjunct Professor**, *Industrial Engineering Department, Alberto Luiz Coimbra Institute for Graduate Studies and Research in Engineering (COPPE), Federal University of Rio de Janeiro (UFRJ)*, Rio de Janeiro, Brazil.
Full time Adjunct Professor.

Awards

2011 PhD excellency scholarship (Bolsa Nota 10) granted by Fundação Carlos Chagas Filho de Amparo à Pesquisa do Estado do Rio de Janeiro (FAPERJ).

2005 Best mathematics student chosen from among those have concluded more than 50% of the undergraduate program.

2006 Best mathematics student chosen from among those have concluded more than 50% of the undergraduate program.

Scientific Production

- J.P. Luna, C. Sagastizábal., M. Solodov.
  "An approximation scheme for a class of risk-averse stochastic equilibrium problems."
  Mathematical Programming, v. 157, p. 451-481, 2016.
- M.P. Cruz, E.C. Finardi, V.L. de Matos, J.P. Luna. "Strategic bidding for price-maker producers in predominantly hydroelectric systems." Electric Power Systems Research (Print), v. 140, p. 435-4444, 2016.
- J.P. Luna, C. Sagastizábal., M. Solodov."A class of Dantzig–Wolfe type decomposition methods for variational inequality problems." Mathematical Programming 143 (2014), no. 1–2, Ser. A, 177–209
- J.P. Luna, C. Sagastizábal., M. Solodov."Complementarity and game theoretical models for equilibria in energy markets: deterministic and risk-averse formulations."In: "Handbook of Risk Management in Energy Production and Trading".1 ed. Berlin, Heidelberg : Springer Science+Business Media, 2013, v.199, p. 237–264. ISBN: 9781461490340

Additional Skills

Computer Basic hardware management. Advanced GNU/Linux administrator. Advanced knowledge of Python, C, Pascal, Octave/Matlab programming languages.

Language Fluent in Spanish (native), Portuguese and English, and proficient in French.