



Donald Goldfarb

**Alexander and Hermne Avanesians
Professor of Industrial Engineering &
Operations Research**

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BIOGRAPHY:

Professor Goldfarb is internationally recognized for the development and analysis of efficient and practical algorithms for solving optimization problems. His best known and most widely used algorithms include the BFGS method for unconstrained optimization, steepest-edge simplex algorithms for linear programming, and the Goldfarb-Ilnani algorithm for convex quadratic programming. He has also developed simplex and combinatorial algorithms for network flow problems, and interior-point methods for linear, quadratic and second-order cone programs. His recent work on robust optimization for portfolio selection, algorithms for image de-noising, compressed sensing and machine learning is very highly cited.

Professor Goldfarb currently holds the Avanesians Chair in IEOR and is a SIAM Fellow. He was awarded the Khachiyan Prize in 2013 and the Prize for Research Excellence in the Interface between OR and CS in 1995 by INFORMS, and is listed in The World's Most Influential Scientific Minds, 2014 as being among the 99 most cited mathematicians between 2002 and 2012.

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