Tamás Szántai

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Working places

1969 – 1977 Department of Mathematics, Faculty of Electrical Engineering, Technical University of Budapest.

1977 – 1983 Department of Mathematics, Faculty of Mechanical Engineering, Technical University of Budapest,

1983 – 1992 Department of Operations Research, Faculty of Natural Sciences, L. Eötvös University of Budapest,

1992 – 1997 Department of Mathematics, Faculty of Mechanical Engineering, Budapest University of Technology and Economics,

1997 – Department of Differential Equations, Institute of Mathematics, Budapest University of Technology and Economics

Schools and studies

1969 – MSc in applied mathematics, L. Eötvös University of Budapest

Teaching experience

Operations research, Linear programming, Nonlinear programming, Stochastic programming, Probability theory and mathematical statistics

Scientific degrees and prices

1970 – unversity doctorate title in probability theory, L. Eötvös University of Budapest,

1976 – J. Farkas prize for results in applied mathematics,

1985 – candidate of mathematical sciences degree from the Hungarian Academy of Sciences,

1995 – PhD in applied mathematics, L. Eötvös University of Budapest,

2000 – Szechenyi's professorship in Hungary for four years,

2005 – Doctor of Science title from the Hungarian Academy of Science

Visiting positions

Half a year scholarship at SCICON Computers Limited, England; one month visiting positions at Johannes Kepler University of Linz; International Institute for Applied System Analysis, Laxenburg; University of St Andrews; Humboldt University of Berlin, Charles University of Prague; Weierstrass Institute of Berlin; RUTCOR Rutgers University of New Jersey.

Conference organization

Member of the local Organizing Committee of the 9th Mathematical Programming Symposium held in Budapest, 1976; member of the organizing committees for many Hungarian OR conferences; head of the local Organizing Committee of the IFIP/IFORS Workshop on computational Techniques of Stochastic Programming held in Visegrád, Hungary in 1993.

Research projects

mathematical modeling of hydrological systems, pavement management systems, network reliability models

Research areas

operations research, stochastic optimization, stochastic programming

Some recent publications

1. Kéri G, Szántai T, Combinatorial results on the fitting problems of the multivariate gamma distribution introduced by Prékopa and Szántai, *Annals of Operations Research*, *14 p. Paper Online first.* (2012)
2. Prékopa A, Szántai T, On the analytical-numerical valuation of the Bermudan and American options, Quantitative Finance, 10:(1) *pp. 59-74.* (2010)
3. Kovács E, Szántai T, *On the Approximation of a Multivariate Distribution Using the New Concept of t-Cherry Junction Tree,* In: K Marti, Y Ermoliev, M Makowski (eds.) Proceedings of the IIASA/GAMM-Workshop on ''Coping with uncertainty: Robust Solutions''. Laxenburg, Ausztria, 2007.12.10-2007.12.12. (Institute for Applied System Analysis (IIASA)) Heidelberg; New York: Springer, 2010. *pp. 39-56. Paper &.* (Lecture Notes in Economics and Mathematical Systems) Vol. 633., Coping with Uncertainty: Robust Solutions
4. Gouda A, Szántai T, On numerical calculation of probabilities according to Dirichlet distribution, *Annals of Operations Research,* 177:(1) *pp. 185-200.* (2010)
5. Szántai T, Bukszár J, Kovács E, *Bounds and approximations on the reliability of large networks,* In: Proc. MTNS' 2010 Mathematical Theory of Networks and Systems. Budapest, Hungary, 2010.07.05-2010.07.09.2010. *pp. 755-761. Paper 133.*