Amy Puelz, Ph.D.
Information Technology and Operations Management Department
Cox School of Business, Southern Methodist University, Dallas, TX 75275
apuelz@cox.smu.edu

Education
Ph.D. University of Nebraska, Lincoln
Major Field: Management Science
Minor Fields: Management Information Systems, Investments, Banking, Computer Science.
B.A.   The Colorado College, Colorado Springs
Major Field: Mathematics

Academic Experience
Fall 2006 to Present
Clinical Professor, Southern Methodist University
Courses Taught:
Statistics - Executive MBA, BBA, Graduate Business Analytics Certificate Program, Graduate Finance Certificate Program
Decision Modeling, MS Business Analytics, MBA, MSM
Advanced Decision Modeling, MS Business Analytics, MBA and BBA
Informations Systems Management, BBA
Advanced Business Programming, BBA
Decision analysis, Graduate Business Analytics Certificate Program

Fall 1992 to Spring 2001
Assistant Professor, Southern Methodist University
Courses Taught:
Quantitative Modeling, MBA
Statistics, MBA
Advanced Business Programming, BBA
Operations Management, BBA
Other Responsibilities: Course coordinator Statistics, Faculty Senate Representative for E.L. Cox School of Business, University Committee on Tenure and Ethics, University Committee on Committees, Faculty Advisor

Faculty Senate Subcommittee on Libraries, Course Coordinator - Operations Management (BBA)

Fall 1990 to Summer 1992
Assistant Professor, University of Memphis
Courses Taught:
Statistics, Executive MBA, MBA and BBA
Other Responsibilities: Graduate coordinator - MBA program; Chairperson Research Seminars; Network Administration Committee, Credit by Exam Committee

Fall 1987 to Summer 1990

    Assistant Professor - Emory University

    Courses Taught:

        Statistics, MBA and BBA

        Management Science, MBA

        Quantitative Analysis, MBA

Fall 1984 to Summer 1987

    Graduate Teaching Assistant, University of Nebraska, Lincoln

    Courses Taught:

        Quantitative Methods, BBA

        Production Operations Management, BBA

Professional Experience and consulting engagements

Published Papers

A Stochastic Convergence Model for Portfolio Selection, sole author, *Operations Research*, 50,3 (2002), 462-476.

Value-at-Risk Based Portfolio Optimization, sole author, *Stochastic Optimization: Algorithms and Applications,* S. Uryasev and P. M. Pardalos, Eds., Kluwer Academic Publishers, 2001, 279-302.

Managerial Use of Debt to Fund Municipal Government Risks, with Robert Puelz*, Decision Sciences,* 28,3 (1997), 745-761.

Bond Issue Structuring, sole author, *The Handbook of Debt Management* G. J. Miller, ed., Marcel Dekker, New York, 1996, 401-432.

The Accuracy of Cross-Validation Results in Forecasting, with Marion G. Sobol, *Decision Sciences*, 26,6 (1995), 803-818.

The Tax-Exempt Portfolio Decision Under Income Uncertainty, sole author, *Financial Services Review* 3,1 (1993), 59-73.

Personal Financial Planning and the Allocation of Disposable Wealth, with Robert Puelz, *Financial Services Review*, 1, 2 (1992), 87-99. The abstract of this article has been published in *The CFA Digest,* Winter 1993, p. 98.

A Multiple-Objective Programming Technique for Structuring Tax-Exempt Serial Revenue Debt Issues, with Sang M. Lee, *Management Science*, 38, 8 (1992), 1186-1200.

Call Provisions and the Cost Effectiveness of Debt Insurance, sole author, *Municipal Finance Journal*, 12, 4 (1991), 23-34. Summaries of this article have appeared in *The Bond Buyer*, February 21, 1992, p. 1; and *Global Guaranty*, March 2, 1992, p. 3.

A Multiple-Objective Decision Support System Framework for Structuring Tax-Exempt Serial Revenue Bonds, with Sang M. Lee, *Municipal Finance Journal*, 10, 2 (1989), 153-172.

Published Proceedings

A Stochastic Risk-Adjusted Return Model for Asset/Liability Portfolio Management, sole author, *Proceedings of the IEEE/IAFE Conference on Computational Intelligence for Financial Engineering*

Published Proceedings (continued)

Direct Estimation of Term Structure and Pricing in the Municipal Bond Market: A Linear Programming Model, sole author, *Proceedings of the Decision Sciences Institute Annual Meeting*, November, 1991, 129-131.

The Effect of Alternative Minimum Tax Bonds on Optimal Bond Portfolio Choice, with Robert Puelz, *Proceedings of the Decision Sciences Institute Annual Meeting*, November, 1991, 138-140.

Personal Financial Planning: An Interactive Goal Programming Model Using U-Shaped Penalty Functions, with Robert Puelz, *Proceedings of the Decision Sciences Institute Annual Meeting*, November, 1989, 327-239.

Other Publications

Value Added with Quantitative Analysis, sole author, *Robert Hughes and Associates Newsletter*, (2001).

Analysis of the Risk Funding Decision, sole author, *Robert Hughes and Associates Newsletter*, (1996).

Paper Presentations

Value at Risk Based Portfolio Optimization, Stochastic Optimization: Algorithms and

Center for Applied Optimization, Gainsville, February, 2000.

A Decision Model Framework for Enterprise Risk Management, with Robert Puelz, American Risk and Insurance Association (ARIA) 1999 Annual Meeting, Vancouver, August, 1999.

Use of Stepwise Approximation for Investor Utility in Portfolio Selection: Comparison of

Paper Presentations (continued)

A Branch and Bond Algorithm for Decision Variable Dependent Integer Variables, sole author, Decision Sciences Institute, Annual Meeting, San Diego, California, 1990.

Personal Financial Planning: An Interactive Goal Programming Model Using U-Shaped Penalty Functions, sole author, Decision Sciences Institute, Annual Meeting, New Orleans, Louisiana, 1989.

Business Computer System Maintenance: Some Ideas for a Structured Approach to Project Evaluation, Decision Sciences Institute, sole author, Annual Meeting, Las Vegas, Nevada, 1988.

Professional Service

Track Chair   Financial Management: Decision Sciences Institute 2000 annual meeting.

Invited Panel Member: Doctoral Consortium, INFORMS National Meeting, Dallas 1997; Graduate Student Workshop, Southwest Decision Sciences Institute annual meeting, 1995.

Paper Referee: *Interfaces*, 1999, 2000, 2001, 2002; National Science Foundation, 1998; *Decision Sciences*, 1989, 1996, 1997, 1998, 2000; *Proceedings of the Decision Sciences Institute Annual Meeting*, 1990, 1991, 1997, 1998, 1999; Information Resource Management Association, 1991, *Journal of Risk and Insurance*, 1991; *MIS Quarterly*, 1993. *Communications of the AMC*, 1995, *Proceedings of the Decision Sciences Institute Annual Meeting - Southwest Region*. 1995, *Information Systems Research*, 1996.

Paper Discussant/Session Chair: INFORMS Computer Science Technical Section Conference, 1996; Decision Sciences Institute Annual Meeting, 1988, 1989, 1990, 1991, 1992, 1993; ORSA/TIMS National Meeting, 1998, 1991.