

## Education:

B.Sc. in Mathematics at UMA (University of MohagheghArdabili)

M.Sc. in Applied Mathematics (Operations Research) at IUST (Iran University of Science & Technology)

PhD in Applied Mathematics (Operations Research and optimization) at Iran University of Science & Technology, 2013.

## Journal Papers:

1. **Khanjani, R.**, Hosseini Nodeh, z., Babapour Azar, A., Pardalos, P., (2022). Distributionally Robust Portfolio Optimization with Second-Order Stochastic Dominance Based on Wasserstein Metric, *information science*.
2. Hosseini Nodeh, z., **Khanjani, R.**, Pardalos, P., (2022). Distributionally Robust Joint Chance-constrained Support Vector Machines, *Optimization Letters*.
3. **Khanjani, R.**, Hosseini Nodeh, z., Babapour Azar, A., Pardalos, P., (2022). Distributionally Robust Maximum probability Shortest Path Problem, *Journal of Combinatorial Optimization*. 43 (1), 140-167.
4. **Khanjani, R.**, Khodayifar, S., Pardalos, P., (2021). Copula Theory Approach to Stochastic Geometric Programming, *Journal of global optimization*. 81 (2), 435-468.
5. Hosseini Nodeh, z., Babapour Azar, A., **Khanjani, R.**, Khodayifar, S., Pardalos, P., (2020). Joint chance constrained shortest path problem with Copula theory, *Journal of Combinatorial Optimization*. 40 (1), 110-140.
6. Ghafari, N., **Khanjani, R.**, Jalalzadeh, L., (2020). Distributionally robust location problem with conditional value at risk, submitted to *Journal of combinatorial optimization*.
7. Post, Th., **Khanjnai, R.**, (2019). Uncovering Latent Stochastic Dominance Relations using Prior Rankings, SSRN 3442919.
8. Daneshvar, M.R., Mohammadi, B., **Khanjani, R.**, (2019). Distributionally Robust Chance Constrained Transactive Energy Framework for Coupled Electrical and Gas Microgrids, *IEEE Transactions on Industrial Electronics*, DOI: 10.1109/TIE.2020.2965431.
9. **Khanjani, R.**, Tavana, M., Fukuyama, H., (2019). A Random-Fuzzy Portfolio Selection DEA Model using Value-at-risk and Conditional Value-at-risk Criteria, *Soft Computing*, 1-23.
10. **Khanjani, R.**, Fukuyama, H., Vakili, J., (2019). A comment: Some new ranking criteria in data envelopment analysis under uncertain environment, *Computers & Industrial Engineering*, 131, 259-262.
11. Bloori, F., **Khanjani, R.**, Fukuyama, H., (2019). Relative partial efficiency: network and black box SBM DEA interpretations in multiplier form, *Operational Research*, 1-30.
12. **Khanjani, R.**, Tavana, M., Fukuyama, H., (2019). A Joint Chance-Constrained Data Envelopment Analysis Model with Random Output Data, *Operational Research*, 1-23.
13. Vakili, J., **Khanjani, R.**, Amirmoshiri, H., Fukuyama, H., (2019). A modified distance friction minimization approach in Data Envelopment Analysis, *Annals of Operations Research*, 1-16.
14. **Khanjani, R.**, Tavana, M., Di Caprio, D., Fukuyama, H., (2018). Integrating geometric programming with rough set theory, *Operational Research*, 18 (1), 1-32.

15. Chaji, A., Fukuyama, H., **Khanjani, R.**, (2018). Selecting a model for generating OWA operator weights in MAGDM problems by maximum entropy membership function, *Computers & Industrial Engineering*, 124, 370-378.
16. **Khanjani, R.**, Hatami-Marbini, A., Emrouznejad, A., Fukuyama, H., (2018). Chance-constrained cost efficiency in data envelopment analysis model with random inputs and outputs, *Operational Research*, 1-36.
17. **Khanjani, R.**, Tavana, M., Di Caprio, D., (2018). Chance-constrained data envelopment analysis modeling with random-rough data, *RAIRO-Operations Research*, 52 (1), 259-284.
18. Tavana, M., **Khanjani Shiraz, R.**, Di Caprio, D., (2017). A chance-constrained portfolio selection model with random-rough variables, *Neural Computing and Applications*, 1-15.
19. **Khanjani, S. R.**, Fukuyama, H., Tavana, M., Di Caprio, D., (2016). An integrated data envelopment analysis and free disposal hull framework for cost efficiency measurement using rough sets. *Applied Soft Computing*, 46, 204-219.
20. **Khanjani, R.**, Tavana, M., Di Caprio, D., Fukuyama, H., (2017). Fuzzy Chance-Constrained Geometric Programming: The Possibility, Necessity and Credibility Approaches, *Operational Research*, 17 (1), 67-97.
21. **Khanjani, R.**, Charles, V., Tavana, M., Di Caprio, D., (2017). A redundancy detection algorithm for fuzzy stochastic multi-objective linear fractional programming problems, *Stochastic Analysis and Applications*, 35 (1), 40-62
22. **Khanjani, R.**, Tavana, M., Di Caprio, D., Fukuyama, H., (2016). Solving Geometric Programming Problems with Normal, Linear and Zigzag Uncertainty Distributions, *Journal of Optimization Theory and Applications*, 170 (1), 243-265.
23. Fukuyama, H., **Khanjani, R.**, (2015). Cost Effectiveness Measures on Convex and Non-convex Technologies, *European journal of operational research*, 307–319.
24. **Khanjani, R.**, Thanassoulis, E., Maniadakis, N., (2015). A COST MALMQUIST PRODUCTIVITY INDEX CAPTURING GROUP PERFORMANCE. *European journal of operational research*, 241, 796–805.
25. Tavana, M., **Khanjani, R.**, Hatami-Marbini, A., Agrell, P., Paryab, K., (2013). Chance-constrained DEA models with random fuzzy data. *Knowledge-Based Systems*. 52, 32–52.
26. **Khanjani, R.**, Tavana, Di Caprio, D., Vakili, J., (2015). An improved non-convex model for discriminating efficient units in free disposal hull, *Measurement*, **69**, 222–235.
27. Tavana, M., **Khanjani, R.**, Hatami-Marbibi, A., (2013). A new chance-constrained DEA model with birandom input and output data. *Journal of the operational research society*, 65 (12), 1824-1839.
28. **Khanjani, R.**, Jalalzadeh, L., Paryab, K., Hirofumi Fukuyama, H., (2014). Imprecise data envelopment analysis model with Bifuzzy variables. *Journal of Intelligent and Fuzzy Systems*. 27 (1), 37-48.
29. **Khanjani, R.**, Charles, V., Jalalzadeh, L., (2014) *Fuzzy Rough DEA Model: a possibility and expected value approaches*. *Expert System with Applications*. 41(2), 434–444.

30. Tavana, M., **Khanjani, R.**, Hatami-Marbini, A., Agrell, P., Paryab, K., (2012) *Fuzzy Stochastic Data Envelopment Analysis with Application to Base Realignment and Closure (BRAC)*. *Expert System with Applications*. 39, (15), 12247–12259.
31. Paryab, K., **Khanjani, R.**, Jalalzadeh, L., (2012). An improvement model for assessing FDH-cost efficiency. *Asia-Pacific Journal of Operational Research*, 29 (04), 1250022.
32. Alirezaee, M., **Khanjani, R.**, (2010). A note on An Extended Numeration Method for Solving Free Disposal Hull Models in DEA. *Asia-Pacific Journal of Operational Research*, 27(5), 607–610.
33. **Khanjani, R.**, Tavana, M., Paryab, K., (2013). *Fuzzy Free Disposal Hull Models under Possibility and Credibility Measures*. *International Journal of Data Analysis Techniques and Strategies*, 6 (3), 286-306.
34. Paryab, K., Tavana, M., **Khanjani, R.**, (2013). Convex and Non-Convex Approaches for Cost Efficiency Models with Fuzzy Data. *International Journal of Data Mining, Modeling and Management*, 7 (3), 213-238.
35. Farnoosh, R., **Khanjani, R.**, Chaji, A., (2011). Stochastic FDH model with various returns to scale assumption, *Journal of Advanced research in applied Mathematics*. 3(4), 21-32.
36. **Khanjani, R.**, (2017). Geometric programming with random parameters. *Journal of New Researches in Mathematics (in Persian)*. 4(3), 1-14.

**Conference Papers:**

1. **Khanjani, R.**, Jalalzadeh, L., (2012). *Bifuzzy DEA*. **The International Conference of fuzzy set and system. May 20-22, Babolsar, Iran. (In Persian)**.
2. Alirezaee, M., Khanjani, R., (2009). *A New Model for the Assessment of FDH-Cost efficiency*. **The 2nd International Conference of Iranian Operations Research Society May 20-22, Babolsar, Iran.**
3. Alirezaee, M., Khanjani, R., (2009). *Numeration Algorithm for solving Non-Convex Graph Efficiency*. **The 2nd International Conference of Iranian Operations Research Society May 20-22, Babolsar, Iran.(in Persian)**
4. Alirezaee, M., **Khanjani, R.**, (2009). *Presenting Algorithm for solving FDH-Cost Efficiency*. **The 2nd International Conference of Iranian Operations Research Society, May 20-22, Babolsar, Iran. (In Persian)**.
5. Paryab, K., **Khanjani, R.**, (2012). *Numeration Algorithm for solving FDH-Hyperbolic efficiency in Data Envelopment Analysis*. **The 41st International Conference of Iranian Mathematics September 12-15, Uremia, Iran.**
6. **Khanjani, R.**, Fatholazadeh, A., (2018). The robust mean-absolute deviation portfolio selection problem: ambiguity set approach. **The 11<sup>th</sup> International Conference of Iranian Operations Research Society May 2-4, 2018 –Kermanshah, Iran. (In Persian)**.

### **Manuscripts (currently working):**

Post, Th., **Khanjani, R., (2020)**. Higher order stochastic dominance and application with portfolio optimization: non-smooth algorithms.

M.R., Mohammadi, B., **Khanjani, R., (2020)**. Robust joint chance-constrained approach in energy system.

**Khanjani, R., (2020)**. Distributionally robust chance-constrained with Wassertein metric.

**Khanjani, R., (2020)**. Distributionally robust second order stochastic dominance optimization with Wassertein metric

**Khanjani, R., (2020)**. Distributionally robust joint chance constrained Wassertein metric and its application on transportation.

**Khanjani, R., (2020)**. Distributionally robust joint chance constrained Wassertein metric and its application on transportation.

**Khanjani, R., (2020)**. Distributionally robust classification.

**Khanjani, R., (2020)**. Copula theory in joint chance constrained programming.