



DECISION SCIENCES

MIGUEL SOUSA LOBO

Academic Director of the Middle East Campus in Abu Dhabi

Associate Professor of Decision Sciences

[CV](#)

CONTACT

EMAIL: miguel.lobo@insead.edu

PHONE: +971 2 651 5337

CAMPUS: Abu Dhabi

BIOGRAPHY

Miguel Sousa Lobo is Associate Professor and Chair of the Decision Sciences area at INSEAD. He holds MS, MA, and PhD degrees from Stanford University, USA, and completed his undergraduate degree at Instituto Superior Técnico, Portugal. After working for two years with startup companies in Silicon Valley, and prior to joining INSEAD, he held academic appointments at Duke University's Fuqua School of Business and as visiting professor at Columbia University's Graduate School of Business. As the Director of the INSEAD Middle East Campus from 2013 to 2019 he led the establishment of the new campus at ADGM, Abu Dhabi's financial centre.

Prof. Lobo's work has appeared in leading publications such as *Operations Research*, *Journal of Finance*, *Administrative Science Quarterly*, *Management Science*, and *Harvard Business Review*. He has worked on methods for the analysis of social networks, in particular, the role of affect in intra-organisational task networks, as well as sequential decision making, with applications ranging from revenue management and optimal pricing to market microstructure and optimal trade execution.

RESEARCH AREAS

Sequential Decision-Making, with applications to Revenue Management, Price Optimisation, Financial Engineering, and Market Microstructure, Models for Social Network Analysis

TEACHING AREAS

Uncertainty Data and Judgement, Models for Strategic Planning

PUBLICATIONS

- [Optimal Portfolio Liquidation with Distress Risk](#)

- Resource and Revenue Management in Nonprofit Operations
- When Competence is Irrelevant: The Role of Interpersonal Affect in Task-Related Ties
- Episodic Liquidity Crises: Cooperative and Predatory Trading
- Portfolio Optimization with Linear and Fixed Transaction Costs
- Competent Jerks, Lovable Fools, and the Formation of Social Networks
- Applications of Second-order Cone Programming