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He immigrated to the United States in 1988. After holding a one-year visiting faculty position at Yale University, in 1989 he joined Stony Brook University, where he is currently Professor in the Department of Applied Mathematics and Statistics. He is also President of GML Inc, a software company he founded in 1996.

His research interests include stochastic models of operations research, Markov Decision Processes, and industrial applications of Operations Research and Statistics. He has published more than 60 papers and edited the Handbook on Markov Decision Processes. His research is partially supported by the National Science Foundation, New York Office of Science, Technology and Academic Research, and private industry. He has served as a Council Member of the Applied Probability Society.

Since 1993, he has directed several research and development projects funded by the natural gas and electric utility industry. Since 1999, he has been working on electric load forecasting problems. He has developed electric load forecasting methods and software currently in use in the industry.