David B. Brown is an associate professor at the Fuqua School of Business at Duke University. He has been at Fuqua as a member of the Decision Sciences area since receiving his Ph.D. in Electrical Engineering and Computer Science from MIT in 2006.

Professor Brown’s research focuses on the development of effective methods for dealing with uncertainty in large-scale decision-making problems. This includes systems in which information is revealed sequentially over time and ones in which errors in modeling can be significant (for example, financial systems). He is also interested in modeling risk. His work has been recognized by the Institute for Operations Research and the Management Sciences (INFORMS): in 2005, part of his dissertation work received second prize in the George E. Nicholson Student Paper Competition, and in 2007, his paper with Melvyn Sim ("Satisficing measures for analysis of risky positions") received first prize in the INFORMS Junior Faculty Interest Group paper competition.

Professor Brown’s research has appeared in publications such as Management Science and Operations Research. His work is relevant for individuals or firms seeking to systematically understand and manage risk as well as for those aiming to improve decision-making for complex problems affected by uncertainty. Examples of applications of his work are in managing a portfolio over time with market frictions, liquidating assets in the face of financial distress, measuring risk according to benchmarks or target goals, and managing inventory in a dynamically changing environment. He has experience in the asset management and hedge fund industries. His recent teaching includes decision models and optimization.