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This dissertation covers various topics on data-driven pricing and optimization. Each chapter treats a specific topic and is self-contained, which allows the reader to consume any subset of chapters in any particular order. The first three chapters revolve around the problem of setting the *right* price for a product or an assortment of multiple products. We consider this problem from a theoretical (Ch. 2), numerical (Ch. 3), and empirical (Ch. 4) point of view. The final chapter (Ch. 5) considers data-driven optimization in the context of a scheduling problem.