Alberto Marchesi

Curriculum Vitae et Studiorum

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Personal	HILLOUR	nation

Date of Birth September 22, 1992

Place of Birth Piacenza, Italy

Citinzenship Italian

Work Information

University Politecnico di Milano

Department Dipartimento di Elettronica, Informazione e Bioingegneria (DEIB)

Address Via Golgi 39, 20133, Milano (MI), Italy

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Research Experience

Research Assistant, Politecnico di Milano, Dipartimento di Elettronica Informazione e Bioingegneria (DEIB), Milano.

Education

2016

2020

2018

2014 2016

2011

2014

2011

PhD in Computer Science and Engineering, Politecnico di Milano, Milano,

Thesis: Leadership Games: Multiple Followers, Multiple Leaders, and Perfection

Advisor: Prof. Nicola Gatti.

Mark with laude

MSc in Computer Science and Engineering, Politecnico di Milano, Milano,

Thesis: Methods for finding Leader-Follower equilibria with multiple followers

Advisor: Prof. Nicola Gatti. Mark 110 cum laude/110

BSc in Computer Science and Engineering, Politecnico di Milano, Milano.

Mark 110 cum laude/110

Diploma di Perito Industriale in Informatica, Istituto Tecnico Indistriale Statale G. Marconi, Piacenza (PC).

Mark 100 cum laude/100

Teaching Activities

Economics and Computation a.y. 2017-2018; 2018-2019; 2019-2020, Teaching assistant, Exercise sessions using innovative teaching methodologies.

Informatica A a.y. 2018-2019; 2019-2020, Teaching assistant, Exercise sessions.

Research Interests

My current research focuses on Artificial Intelligent, especially Algorithmic Game Theory and Machine Learning.

Game Theory

Algorithmic My main research interests are: analysis of the computational complexity of equilibirum finding problems; development of exact and approximate algorithms for computing equilbiria in large games; application of algorithmic techniques to realworld economic problems, such as pricing.

Machine I am interested in multi-agent learning, which studies how rational agents can learn Learning their stratgies while competing among each other, and online learning, in particular multi-armed bandits techniques applied to economic problems.

PhD Research Project

Title Leadership Games: Multiple Followers, Multiple Leaders, and Perfection

Advisors Prof. Nicola Gatti

Description In recent years, leader-follower (a.k.a. Stackelberg) games have received a growing interest from the Artificial Intelligence community. These games model strategic interactions involving two groups of agents, the leaders and the followers, where the former commit to playing some strategies, while the latter decide how to play after observing the commitment. This model perfectly fits many real-world scenarios, such as the securitty domain. We extend the state of the art on Stackelber games by adddressing models involving multiple leaders and followers, and introducing, for the first time, the idea of perfection (a.k.a. equilibrium refinement) in such settings.

Publications

Working Papers

Celli A., Marchesi A., Farina G., Gatti N.

No-regret learning dynamics for extensive-form correlated equilibria

Working paper, arXiv preprint arXiv:2004.00603

Castiglioni M., Celli A., Marchesi A., Gatti N.

Signaling in Bayesian Network Congestion Games: the Subtle Power of Symmetry Working paper, arXiv preprint arXiv:2002.05190

Papers on Proceedings of International Conferences

Marchesi A., Trovò F., Gatti N.

Learning Probably Approximately Correct Maximin Strategies in Simulation-Based Games with Infinite Strategy Spaces

The 19th International Conference on Autonomous Agents and Multi-Agent Systems, AAMAS 2020, Auckland, New Zealand

Celli A., Marchesi A., Bianchi T., Gatti N.

Learning to Correlate in Multi-Player General-Sum Sequential Games

The 33rd Conference on Neural Information Processing Systems, NeurIPS 2019, Vancouver, Canada

Castiglioni M., Marchesi A., Gatti N.

Be a Leader or Become a Follower: The Strategy to Commit to with Multiple Leaders The 28th International Joint Conference on Artificial Intelligence, IJCAI 2019, Macao, China

Marchesi A., Castiglioni M., Gatti N.

Leadership in Congestion Games: Multiple User Classes and Non-Singleton Actions The 28th International Joint Conference on Artificial Intelligence, IJCAI 2019, Macao, China

Marchesi A., Farina G., Kroer C., Gatti N., Sandholm T.

Quasi-Perfect Stackelberg Equilibrium

The 33rd AAAI Conference on Artificial Intelligence, AAAI 2019, Honolulu, USA

Marchesi A., Coniglio S., Gatti N.

Leadership in Singleton Congestion Games

The 27th International Joint Conference on Artificial Intelligence, IJCAI 2018: 447-453, Stockholm, Sweden

Farina G., Marchesi A., Kroer C., Gatti N., Sandholm T.

Trembling-Hand Perfection in Extensive-Form Games with Commitment

The 27th International Joint Conference on Artificial Intelligence, IJCAI 2018: 233-239, Stockholm, Sweden

De Nittis G., Marchesi A., Gatti N.

Computing the Strategy to Commit to in Polymatrix Games

The 32nd AAAI Conference on Artificial Intelligence, AAAI 2018: 989-996, New Orleans, USA

Coniglio S., Gatti N., Marchesi A.

Pessimistic Leader-Follower Equilibria with Multiple Followers

The 26th International Joint Conference on Artificial Intelligence, IJCAI 2017: 171-177, Melbourne, Australia

Celli A., Marchesi A., Gatti N.

On the Complexity of Nash Equilibrium Reoptimization

The 33rd Conference on Uncertainty in Artificial Intelligence, UAI 2017: 292-301, Sydney, Australia

Basilico N., Coniglio S., Gatti N., Marchesi A.

Bilevel programming approaches to the computation of optimistic and pessimistic single-leader-multi-follower equilibria

The 16th International Symposium on Experimental Algorithms, SEA 2017: 31:1-31:14 London, UK, June 21-23, 2017

International Journals

Gatti N., Gilli M., Marchesi A.

A Characterization of Quasi-Perfect Equilibria

Games and Economic Behavior, 2020

Coniglio S., Gatti N., Marchesi A.

Computing a Pessimistic Stackelberg Equilibrium with Multiple Followers: the Mixed-Pure Case

Algorithmica, 2020

Castiglioni M., Marchesi A., Gatti N., Coniglio S.

Leadership in Singleton Congestion Games: What is Hard and What is Easy Artificial Intelligence Journal (AIJ), 2019

Basilico N., Coniglio S., Gatti N., Marchesi A.

Bilevel programming methods for computing single-leader-multi-follower equilibria in normal-form and polymatrix games

EURO Journal on Computational Optimization, 2019

Papers in International Workshops

Celli A., Marchesi A., Bianchi T., Gatti N.

Learning to Correlate in Multi-Player General-Sum Sequential Games

Smooth Games Optimization and Machine Learning Workshop (NeurIPS 2019), Vancouver, Canada.

Marchesi A., Trovò F., Gatti N.

Learning Maximin Strategies in Simulation-Based Games with Infinite Strategy Spaces

Smooth Games Optimization and Machine Learning Workshop (NeurIPS 2019), Vancouver, Canada.

Farina G., Marchesi A., Kroer C., Gatti N., Sandholm T.

Trembling-Hand Perfection in Stackelberg Sequential Games

Games, Agents and Incentives Workshops at AAMAS 2019, Stockholm, Sweden

Marchesi A., Farina G., Kroer C., Gatti N., Sandholm T.

Computing a Quasi-Perfect Stackelberg Equilibrium

Games, Agents and Incentives Workshops at AAMAS 2019, Stockholm, Sweden

Marchesi A., Coniglio S., Gatti N.

Singleton Congestion Games with Leadership

Games, Agents and Incentives Workshops at AAMAS 2019, Stockholm, Sweden

Marchesi A., Farina G., Kroer C., Gatti N., Sandholm T.

Quasi-Perfect Stackelberg Equilibrium

AAAI-19 Workshop on Reinforcement Learning in Games, Honolulu, USA

Celli A., Marchesi A.

Nash Equilibrium Reoptimization is Hard

The 3rd IJCAI Algorithmic Game Theory Workshop, Melbourne, Australia

National Journals

Celli A., Marchesi A.

Learning Dynamics in Limited-Control Repeated Games

Intelligenza Artificiale, 2018

Awards

National Doctoral Scholarship

Three-years doctoral scholarship sponsored by the Ministry of Education, Universities and Research.

Borsa di Studio FCA e CNH Industrial 2017

Scolarships for the best graduated students (Laurea Magistrale) who are sons/daughters of emplyees of FCA and CNH Industrial.

Borsa di Studio FCA e CNH Industrial 2015

Scolarships for the best graduated students (Laurea Triennale) who are sons/daughters of emplyees of FCA and CNH Industrial.

Talks and Seminars

Talks given at International Conferences

Aug. 2019 Be a Leader or Become a Follower: The Strategy to Commit to with Multiple Leaders

The 28th International Joint Conference on Artificial Intelligence, IJCAI 2019, Macao, China

Feb. 2018 Computing the Strategy to Commit to in Polymatrix Games

The 32nd AAAI Conference on Artificial Intelligence, AAAI 2018, New Orleans, USA

Aug. 2017 Pessimistic Leader-Follower Equilibria with Multiple Followers

The 26th International Joint Conference on Artificial Intelligence, IJCAI 2017, Melbourne, Australia

Talks given at Workshops

Aug. 2019 Be a Leader or Become a Follower: The Strategy to Commit to with Multiple Leaders

Markets, Algorithms, Prediction, and LEarning 2019, MAPLE 2019, Milan, Italy

Aug. 2017 Nash Equilibrium Reoptimization is Hard

The 3rd IJCAI Algorithmic Game Theory Workshop, Melbourne, Australia

Seminars

Mar. 2017 **Leadership Games**

Permanent Itinerant Game Theory Seminars (P.I.G.S.), Politecnico di Milano, Italy

Jan. 2018 When Are Equilibria of Simple Auctions Near-Optimal?

Permanent Itinerant Game Theory Seminars (P.I.G.S.), Politecnico di Milano, Italy

Editorial Activities

International Conferences

- IJCAI 2017 International Joint Conference on Artificial Intelligence, Program Committee Subreviewer.
- AAMAS 2017 International Conference on Antonomous Agents and Multiagent Sytems, Program Committee Subreviewer.
 - AAAI 2018 AAAI Conference on Artificial Intelligence, Program Committee.

IJCAI 2018 International Joint Conference on Artificial Intelligence, Program Committee Subreviewer.

AAAI 2019 AAAI Conference on Artificial Intelligence, Program Committee.

AAAI 2020 AAAI Conference on Artificial Intelligence, Program Committee.

IJCAI 2020 International Joint Conference on Artificial Intelligence, Program Committee.

Qualifications

Sep 2013

TOEIC, *Mark 980/990*, Milano. Certificate of English language

Languages

Italian Native Mother Tongue

English Fluent Daily practice, all work performed in English

Working Experience

2011

Web Application Programmer, H&S - Qualità nel software, Piacenza (PC), Italy. Development of a web application in ASP.NET and C#, management of databases in SQL Server 2008 Professional.

Skills

General

Social Good ability to adapt to multicultural environments, Good communication skills.

Organisational Team spirit.

Technical MS Office tools.

Programming

Languages C, Java, Python (numpy, scipy), R, MATLAB, AMPL, SQL, HTML, C#, Scheme,

Haskell, Prolog

Integrated Pycharm, Eclipse, NetBeans, MATLAB, R

Development

Environments

Typesetting Microsoft Office, Apple iWork, LaTeX

Operating Microsoft Windows, Apple MacOS, GNU/Linux

Systems

Personal Interests

Sport Tennis

Autorizzo al trattamento dati ai sensi del GDPR 2016/679 del 27 aprile 2016 (Regolamento Europeo relativo alla protezione delle persone fisiche per quanto riguarda il trattamento dei dati personali). Autorizzo la pubblicazione del Curriculum Vitae sul sito istituzionale del Politecnico di Milano (sez. Amministrazione Trasparente) in ottemperanza al D. Lgs n. 33 del 14 marzo 2013 (e s.m.i.).