Christian Kroer — Curriculum Vitae ☐ christian.kroer@columbia.edu • www.christiankroer.com

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Research interests

Fields: artificial intelligence, optimization, game theory.

Specific: equilibrium computation, market design, auctions, first-order methods, online learning, machine learning, robust optimization, prediction markets.

Education

Carnegie Mellon University Ph.D. in computer science, PA, USA	Pittsburgh 2012–2018
IT University of Copenhagen M.Sc. IT - software development and technology, Denmark	Copenhagen 2009–2012
Aalborg University B.A. human-centered informatics, Denmark	Aalborg 2006–2009
Employment and Internships	
Assistant Professor Columbia University	2019–
Research Scientist (1 day per week) Facebook, Core Data Science	2019–2020
Postdoc Facebook, Core Data Science	2018–2019
Research Assistant Carnegie Mellon University	2012–2018
Research Scientist (part-time position) Facebook, Core Data Science	2016–2018
Research Intern Facebook, Core Data Science	Summer 2016
Research Intern Microsoft Research New York City	Summer 2015
Research Assistant (short-term contractor position) Aalborg University	2012
Teaching Assistant IT University of Copenhagen	2011–2012

Netmester A/S 2010–2011

Honors and Awards

Office of Naval Research Young Investigator Award, 2022
Facebook Fellowship in economics and computation, 2016 - 2018
Informs Computing Society Student Paper Competition, runner-up 2017

Publications

Journal papers in progress.....

- [1] Xi Chen, Christian Kroer, and Rachitesh Kumar. The complexity of pacing for second-price auctions. *Mathematics of Operations Research (major revision)*, 2021.
- [2] Gabriele Farina, Christian Kroer, and Tuomas Sandholm. Better regularization for sequential decision spaces: Fast convergence rates for nash, correlated, and team equilibria. *Operations Research (major revision)*, 2021.
- [3] Santiago Balseiro, Christian Kroer, and Rachitesh Kumar. Single-leg revenue management with advice. *Operations Research (under submission)*, 2022.
- [4] Andrea Celli, Matteo Castiglioni, and Christian Kroer. Best of many worlds guarantees for online learning with knapsacks. *Operations Research (under submission)*, 2022.
- [5] Julien Grand-Clément and Christian Kroer. Solving optimization problems with blackwell approachability. *Mathematics of Operations Research (under submission)*, 2022.

Published papers....

- [1] Santiago Balseiro, Christian Kroer, and Rachitesh Kumar. Contextual standard auctions with budgets: Revenue equivalence and efficiency guarantees. *Management Science (forthcoming)*, 2023.
- [2] Tianlong Nan, Yuan Gao, and Christian Kroer. Fast and interpretable dynamics for fisher markets via block-coordinate updates. In AAAI, 2023.
- [3] Yuan Gao and Christian Kroer. Infinite-dimensional fisher markets and tractable fair division. *Operations Research*, 2022.
- [4] Luofeng Liao, Yuan Gao, and Christian Kroer. Nonstationary dual averaging and online fair allocation. In *NeurIPS*, 2022.
- [5] Gabriele Farina, Ioannis Anagnostides, Haipeng Luo, Chung-Wei Lee, Christian Kroer, and Tuomas Sandholm. Near-optimal no-regret learning for general convex games. In *NeurIPS*, 2022.
- [6] Ioannis Anagnostides, Gabriele Farina, Christian Kroer, Chung-Wei Lee, Haipeng Luo, and Tuomas Sandholm. Uncoupled learning dynamics with $O(\log T)$ swap regret in multiplayer games. In *NeurIPS (Oral)*, 2022.
- [7] Steven Yin and Christian Kroer. Optimal efficiency-envy trade-off via optimal transport. In *NeurIPS*, 2022.

- [8] Matteo Castiglioni, Andrea Celli, and Christian Kroer. Online learning with knapsacks: the best of both worlds. In *ICML*, 2022.
- [9] Gabriele Farina, Chung-Wei Lee, Haipeng Luo, and Christian Kroer. Kernelized multiplicative weights for 0/1-polyhedral games: Bridging the gap between learning in extensive-form and normal-form games. In *ICML*, 2022.
- [10] Santiago Balseiro, Christian Kroer, and Rachitesh Kumar. Contextual standard auctions with budgets: Revenue equivalence and efficiency guarantees. In EC, 2022.
- [11] Ioannis Anagnostides, Gabriele Farina, Christian Kroer, Andrea Celli, and Tuomas Sandholm. Faster no-regret learning dynamics for extensive-form correlated and coarse correlated equilibria. In *EC*, 2022.
- [12] Andrea Celli, Riccardo Colini Baldeschi, Christian Kroer, and Eric Sodomka. The parity ray regularizer for pacing in auction markets. In *TheWebConf*, 2022.
- [13] Vincent Conitzer, Christian Kroer, Debmalya Panigrahi, Okke Schrijvers, Eric Sodomka, Nicolas E Stier-Moses, and Chris Wilkens. Pacing equilibrium in first-price auction markets. *Management Science (forthcoming)*, 2022.
- [14] Vincent Conitzer, Christian Kroer, Eric Sodomka, and Nicolas E. Stier-Moses. Multiplicative pacing equilibria in auction markets. *Operations Research*, 2022.
- [15] Christian Kroer, Alexander Peysakhovich, Eric Sodomka, and Nicolas E Stier-Moses. Computing large market equilibria using abstractions. *Operations Research*, 2022.
- [16] Yuan Gao, Alex Peysakhovich, and Christian Kroer. Online market equilibrium with application to fair division. In *NeurIPS*, 2021.
- [17] Julien Grand-Clément and Christian Kroer. Conic blackwell algorithm: Parameter-free convex-concave saddle-point solving. In *NeurIPS*, 2021.
- [18] Chung-Wei Lee, Christian Kroer, and Haipeng Luo. Last-iterate convergence in extensive-form games. In *NeurIPS*, 2021.
- [19] Xi Chen, Christian Kroer, and Rachitesh Kumar. Throttling equilibria in auction markets. In WINE, 2021.
- [20] Xi Chen, Christian Kroer, and Rachitesh Kumar. The complexity of pacing for second-price auctions. In *EC*, 2021.
- [21] Gabriele Farina, Christian Kroer, and Tuomas Sandholm. Better regularization for sequential decision spaces: Fast convergence rates for nash, correlated, and team equilibria. In *EC*, 2021.
- [22] Julien Grand-Clément and Christian Kroer. First-order methods for wasserstein distributionally robust mdp. In *ICML* (spotlight), 2021.
- [23] Steven Yin, Shatian Wang, Lingyi Zhang, and Christian Kroer. Dominant resource fairness with meta-types. In *IJCAI*, 2021.
- [24] Gabriele Farina, Christian Kroer, and Tuomas Sandholm. Faster game solving via predictive Blackwell approachability: Connecting regret matching and mirror descent. In AAAI, 2021.

- [25] Julien Grand-Clément and Christian Kroer. Scalable first-order methods for robust MDPs. In *AAAI*, 2021.
- [26] Yuan Gao, Christian Kroer, and Donald Goldfarb. Increasing iterate averaging for solving saddle-point problems. In AAAI, 2021.
- [27] Yuan Gao and Christian Kroer. Infinite-dimensional Fisher markets: Equilibrium, duality and optimization. In AAAI, 2021.
- [28] Yuan Gao and Christian Kroer. First-order methods for large-scale market equilibrium computation. In *NeurIPS*, 2020.
- [29] Tom Yan, Christian Kroer, and Alexander Peysakhovich. Evaluating and rewarding teamwork using cooperative game abstractions. In *NeurIPS*, 2020.
- [30] Gabriele Farina, Christian Kroer, and Tuomas Sandholm. Stochastic regret minimization in extensive-form games. In *ICML*, 2020.
- [31] Duncan Mcelfresh, Christian Kroer, Sergey Pupyrev, Karthik Sankararaman, Zack Chauvin, Neil Dexter, Eric Sodomka, and John Dickerson. Matching algorithms for blood donation. In *EC*, 2020.
- [32] Riley Murray, Christian Kroer, Alex Peysakhovich, and Parikshit Shah. Robust market equilibria with uncertain preferences. In AAAI (oral presentation), 2020. oral presentation.
- [33] Christian Kroer and Tuomas Sandholm. Limited lookahead in imperfect-information games. *Artificial Intelligence Journal*, 2020.
- [34] Christian Kroer, Kevin Waugh, Fatma Kılınç-Karzan, and Tuomas Sandholm. Faster algorithms for extensive-form game solving via improved smoothing functions. *Mathematical Programming Series A*, 2020.
- [35] Alex Peysakhovich, Christian Kroer, and Adam Lerer. Robust multi-agent counterfactual prediction. In *NeurIPS*, 2019.
- [36] Gabriele Farina, Christian Kroer, and Tuomas Sandholm. Optimistic regret minimization for extensive-form games via dilated distance-generating functions. In *NeurIPS*, 2019.
- [37] Christian Kroer, Alexander Peysakhovich, Eric Sodomka, and Nicolas E Stier-Moses. Computing large market equilibria using abstractions. In *EC*, 2019.
- [38] Vincent Conitzer, Christian Kroer, Debmalya Panigrahi, Okke Schrijvers, Eric Sodomka, Nicolas E Stier-Moses, and Chris Wilkens. Pacing equilibrium in first-price auction markets. In *EC*, 2019.
- [39] Gabriele Farina, Christian Kroer, and Tuomas Sandholm. Regret circuits: Composability of regret minimizers. In *ICML* (long oral), 2019.
- [40] Gabriele Farina, Christian Kroer, Noam Brown, and Tuomas Sandholm. Stable-predictive optimistic counterfactual regret minimization. In *ICML*, 2019.
- [41] Gabriele Farina, Christian Kroer, and Tuomas Sandholm. Online convex optimization for sequential decision processes and extensive-form games. In AAAI, 2019.

- [42] Alberto Marchesi, Gabriele Farina, Christian Kroer, Nicola Gatti, and Tuomas Sandholm. Quasi-perfect stackelberg equilibrium. In AAAI, 2019.
- [43] Christian Kroer, Gabriele Farina, and Tuomas Sandholm. Solving large sequential games with the excessive gap technique. In *NeurIPS* (spotlight presentation), 2018.
- [44] Christian Kroer and Tuomas Sandholm. A unified framework for extensive-form game abstraction with bounds. In *NeurIPS*, 2018.
- [45] Vincent Conitzer, Christian Kroer, Eric Sodomka, and Nicolas E. Stier-Moses. Multiplicative pacing equilibria in auction markets. In *WINE*, 2018.
- [46] Gabriele Farina, Alberto Marchesi, Christian Kroer, Nicola Gatti, and Tuomas Sandholm. Trembling-hand perfection in extensive-form games with commitment. In *IJCAI*, 2018.
- [47] Christian Kroer, Gabriele Farina, and Tuomas Sandholm. Robust stackelberg equilibria in extensive-form games and extension to limited lookahead. In AAAI, 2018.
- [48] Gabriele Farina, Christian Kroer, and Tuomas Sandholm. Regret minimization in behaviorally-constrained zero-sum games. In *ICML*, 2017.
- [49] Christian Kroer, Kevin Waugh, Fatma Kılınç-Karzan, and Tuomas Sandholm. Theoretical and practical advances on smoothing for extensive-form games. In *EC*, 2017.
- [50] Christian Kroer, Gabriele Farina, and Tuomas Sandholm. Smoothing method for approximate extensive-form perfect equilibrium. In *IJCAI*, 2017.
- [51] Noam Brown, Christian Kroer, and Tuomas Sandholm. Dynamic thresholding and pruning for regret minimization. In AAAI, 2017.
- [52] Christian Kroer and Tuomas Sandholm. Imperfect-recall abstractions with bounds in games. In *EC*, 2016.
- [53] Christian Kroer, Miroslav Dudík, Sébastien Lahaie, and Sivaraman Balakrishnan. Arbitrage-free combinatorial market making via integer programming. In *EC*, 2016.
- [54] Christian Kroer and Tuomas Sandholm. Sequential planning for steering immune system adaptation. In *IJCAI*, 2016.
- [55] Christian Kroer, Kevin Waugh, Fatma Kılınç-Karzan, and Tuomas Sandholm. Faster first-order methods for extensive-form game solving. In *EC*, 2015.
- [56] Christian Kroer and Tuomas Sandholm. Limited lookahead in imperfect-information games. In *IJCAI*, 2015.
- [57] Christian Kroer and Tuomas Sandholm. Discretization of continuous action spaces in extensive-form games. In *AAMAS*, 2015.
- [58] Christian Kroer and Tuomas Sandholm. Computational bundling for auctions. In *AAMAS*, 2015.
- [59] Christian Kroer and Tuomas Sandholm. Extensive-form game abstraction with bounds. In *EC*, 2014.

- [60] Bruce DeBruhl, Christian Kroer, Anupam Datta, Tuomas Sandholm, and Patrick Tague. Power napping with loud neighbors: optimal energy-constrained jamming and anti-jamming. In *WiSec*, 2014.
- [61] Christian Kroer, Martin Kjær Svendsen, Rune M Jensen, Joseph Kiniry, and Eilif Leknes. Symbolic configuration for interactive container ship stowage planning. *Computational Intelligence*, 2014.
- [62] Paolo Viappiani and Christian Kroer. Robust optimization of recommendation sets with the maximin utility criterion. In *ADT*, 2013.
- [63] Kevin Tierney, Amanda Jane Coles, Andrew Coles, Christian Kroer, Adam M Britt, and Rune Møller Jensen. Automated planning for liner shipping fleet repositioning. In *ICAPS*, 2012.
- [64] Christian Kroer and Yuri Malitsky. Feature filtering for instance-specific algorithm configuration. In *ICTAI*, 2011.

Workshop papers.

- [1] J Zico Kolter Nicolas Loizou Marc Lanctot Ioannis Mitliagkas Noam Brown Christian Kroer Samuel Sokota, Ryan D'Orazio. A unified approach to reinforcement learning, quantal response equilibria, and two-player zero-sum games. In *Deep RL Workshop*, 2022.
- [2] Gabriele Farina, Christian Kroer, and Tuomas Sandholm. Clairvoyant regret minimization: Equivalence with nemirovski's conceptual prox method and extension to general convex games. In *OPT2022: Optimization for Machine Learning*, 2022.
- [3] Christian Kroer Tuomas Sandholm Ioannis Anagnostides, Gabriele Farina. Faster no-regret learning dynamics for extensiveform correlated equilibrium. in: Aaai-22 workshop on reinforcement learning in games. In AAAI-22 Workshop on Reinforcement Learning in Games (AAAI22-RLG), 2022.
- [4] Gabriele Farina, Christian Kroer, and Tuomas Sandholm. Faster game solving via predictive blackwell approachability: Connecting regret matching and mirror descent. In *AAAI-21 Workshop on Reinforcement Learning in Games*, 2021.
- [5] Gabriele Farina, Christian Kroer, Noam Brown, and Tuomas Sandholm. Stable-predictive optimistic counterfactual regret minimization. In *AAAI-20 Workshop on Reinforcement Learning in Games*, 2020.
- [6] Gabriele Farina, Christian Kroer, and Tuomas Sandholm. Optimistic regret minimization for extensive-form games via dilated distance-generating functions. In *AAAI-20 Workshop on Reinforcement Learning in Games*, 2020.
- [7] Gabriele Farina, Christian Kroer, and Tuomas Sandholm. Composability of regret minimizers. In AAAI-20 Workshop on Reinforcement Learning in Games, 2020.
- [8] Gabriele Farina, Christian Kroer, and Tuomas Sandholm. Optimistic regret minimization for extensive-form games via dilated distance-generating functions. In 7th International Workshop on Strategic Reasoning (SR 2019) at IJCAI, 2019.
- [9] Alexander Peysakhovich and Christian Kroer. Fair division without disparate impact. In 3rd Workshop on Mechanism Design for Social Good at EC, 2019.

- [10] Duncan Mcelfresh, Christian Kroer, Sergey Pupyrev, Eric Sodomka, and John Dickerson. Matching algorithms for blood donation. In *3rd Workshop on Mechanism Design for Social Good at EC*, 2019.
- [11] Duncan Mcelfresh, Christian Kroer, Sergey Pupyrev, Eric Sodomka, and John Dickerson. Matching algorithms for blood donation. In *AI for Social Good at IJCAI 2019*, 2019.
- [12] Gabriele Farina, Christian Kroer, and Tuomas Sandholm. Regret circuits: Composability of regret minimizers. In AAAI-19 Workshop on Reinforcement Learning in Games, 2019.
- [13] Alberto Marchesi, Gabriele Farina, Christian Kroer, Nicola Gatti, and Tuomas Sandholm. Quasi-perfect stackelberg equilibrium. In *AAAI-19 Workshop on Reinforcement Learning in Games*, 2019.
- [14] Gabriele Farina, Christian Kroer, and Tuomas Sandholm. Online convex optimization for sequential decision processes and extensive-form games. In *AAAI-19 Workshop on Reinforcement Learning in Games*, 2019.
- [15] Christian Kroer, Gabriele Farina, and Tuomas Sandholm. Solving large sequential games with the excessive gap technique. In AAAI-19 Workshop on Reinforcement Learning in Games, 2019.
- [16] Christian Kroer and Tuomas Sandholm. A unified framework for extensive-form game abstraction with bounds. In Af^3 workshop at IJCAI, 2018.
- [17] Christian Kroer, Nam Ho-Nguyen, George Lu, and Fatma Kılınç-Karzan. Performance evaluation of iterative methods for solving robust convex quadratic problems. In *Optimization for Machine Learning Workshop*, 2017.
- [18] Vincent Conitzer, Christian Kroer, Eric Sodomka, and Nicolas E. Stier-Moses. Multiplicative pacing equilibria in auction markets. In *Workshop on Algorithmic Game Theory and Data Science at EC*, 2017.
- [19] Gabriele Farina, Christian Kroer, and Tuomas Sandholm. Regret minimization in behaviorally-constrained zero-sum games. In *Algorithmic Game Theory Workshop at IJCAI*, 2017.
- [20] Noam Brown, Christian Kroer, and Tuomas Sandholm. Dynamic thresholding and pruning for regret minimization. In *Algorithmic Game Theory Workshop at IJCAI*, 2016.
- [21] Christian Kroer and Tuomas Sandholm. Imperfect-recall abstractions with bounds. In *Algorithmic Game Theory Workshop at IJCAI*, 2015.
- [22] Christian Kroer and Tuomas Sandholm. Extensive-form game abstraction with bounds. In Workshop on Computer Poker and Imperfect Information at AAAI, 2015.

Invited talks

2022: Amazon Advertising Research Seminar 2022

2022: Invited Speaker, Mixed Integer Programming Workshop 2022

2022: UMD CS Theory Seminar

2022: Spotify Tech Research Seminar Series

2021: RPI Computer Science Colloquium

2021: University of Illinois Urbana Champagin ISE Seminar

2021: Aarhus University Invited Talk

BS class, TA, Nominated for TA award

Electronic Negotiation

MS class, Vertical mentor

2021: Plenary speaker, Workshop on Reinforcement Learning Theory @ ICML'21

2021: A Computational Lens on Auction Markets with Budgets. NYU Stern Operations Management Research Seminar

2019: Computing Large Market Equilibria using Abstractions. INFORMS Annual Conference

2019: Competitive Equilibrium without Disparate Impact. INFORMS Annual Conference

2019: All and ML methods for Market Equilibrium. Machine Learning for Science and Engineering (MLSE)

2017: Multiplicative Pacing Equilibria in Auction Markets. INFORMS Annual Conference

2017: Multiplicative Pacing Equilibria in Auction Markets. Duke University CS-ECON Seminar

2016: Arbitrage-Free Combinatorial Market Making via Integer Programming. INFORMS Annual Conference.

2015: Faster First-Order Methods for Extensive-Form Game Solving. INFORMS Annual Conference.

2015: Faster First-Order Methods for Extensive-Form Game Solving. 22nd International Symposium on Mathematical Programming (ISMP).

2013: Computational Bundling for Auctions. INFORMS Annual Conference.

Teaching

IEOR E4530 AI, Games, and Markets BS+MS class, Professor	Columbia University 2022 Spring
IEOR E4525 Machine Learning for OR & FE BS+MS class, Professor	Columbia University 2020 Fall, 2021 Spring+Fall, 2022 Spring
IEOR E8100 Economics, AI, and Optimization PhD class, Professor	Columbia University 2020 Spring
IEOR E4004 Optimization Models and Methods MS class, Professor	Columbia University 2019 Fall
Electronic Negotiation MS class, Vertical mentor	Carnegie Mellon University 2017
Electronic Negotiation MS class, Vertical mentor	Carnegie Mellon University 2016
Graduate Artificial Intelligence PhD class, TA	Carnegie Mellon University 2016
Electronic Negotiation MS class, Vertical mentor	Carnegie Mellon University 2015
Artificial Intelligence	Carnegie Mellon University

2015

2014

Carnegie Mellon University

Intelligent Systems Programming

MS class, TA

IT University of Copenhagen 2012

Algorithm Design

MS class, TA

IT University of Copenhagen 2011

Ph.D. Advising

Neel Karia IEOR, Columbia University

2022-

Tianlong Nan IEOR, Columbia University

2022-

Darshan Chakrabarti IEOR, Columbia University

2021-

Luofeng Liao IEOR, Columbia University

2021-

Yuan Gao IEOR, Columbia University

2019-2022

Rachitesh Kumar IEOR, Columbia University

Co-advised with Santiago Balseiro 2019-

Awards Won by Students

Awards below were won by students that I advise for our joint research projects.

2021: Yuan Gao, Cheung-Kong Innovation Doctoral Fellowship. One year of full support.

Service

Thesis committee/review:

o IEOR at Columbia University: Jalaj Bhandari, Yunhao Tang, Yi Ren, Sai Mali Ananth, Xiao Lei

Andrea Celli, Information Technology at Politecnico di Milano, 2019,

Area Chair: NeurIPS ('21, '22)

Senior Program Committee: AAAI ('20, '21, '22), AAAI Social Impact Track ('20)

Program Committee: AAAI ('19), DAI ('19), EC ('19, '20, '21, '22), IJCAI ('16, '18, '19), NeurlPS ('20), WEB ('20), Computer Poker Workshop at AAAI ('17)

Reviewing: AAAI ('17), ACM Transactions on Economics and Computation ('13, '14, '16, '18), AISTATS ('17), Artificial Intelligence ('18, '19), EC ('17), Games and Economic Behavior ('21, '22), ICML ('16), IJCAI ('16, '18), Imperfect-Information Games Workshop ('18), Information Systems Research ('21), International Conference on Learning Representations ('22), IPCO (2020), Management Science ('20, '21, '22), Mathematical Programming ('22), Operations Research ('18, '19, '20, '21, '22), JAAMAS ('15, '16), SODA ('22, '23), TARK ('17), Transactions on Computational Intelligence and AI in Games ('14, '15), WINE ('15, '19, '21)

Session Chair: EC ('21) INFORMS ('17, '21)

Societies: INFORMS, AAAI, ACM

2020 - : Columbia IEOR Ph.D. admissions committee member

2017 - 2018: Member of the CMU CSD Speakers Club

2014 - 2016: CMU CS Ph.D. admissions committee member

2013: CMU CSD Immigration Course coordinator

External Funding

2022-2025: Fast Iterative Methods for Large-Scale Game-Theoretic Problems and Beyond. Office of Naval Research Young Investigator Award. Sole PI. \$510,000

2022-2025: FAI: Making Money Fairly - AI Algorithms for Fair Auctions, Pricing, and Marketing. NSF and Amazon. Co-PI. \$628,789 (my share: \$125,758)

Programming

Strong experience: Java, Python, C++, C# **Medium experience**: R, SQL, C, HTML, CSS

Familiar with: Matlab, Scala, XSLT, Ruby, Javascript

Frameworks

Statistics/ML: pandas, scikit-learn, tidyverse.

Version control: Git, SVN, Mercurial.

Optimization: CPLEX, Gurobi, NumPy, CVXPY.

Web: ASP.NET, React, Bootstrap, Flask.