Christian Kroer | Curriculum

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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–
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
Systems Developer Netmester A/S	2010–2011

Honors and Awards

2016 - **2018**: Facebook Fellowship in economics and computation. One given worldwide per year. Full tuition, fees, stipend, and travel grant for two years, \$183,168.

2017: Runner-up in the Informs Computing Society Student Paper Competition

Publications

Published papers

- [1] Gabriele Farina, Christian Kroer, and Tuomas Sandholm. Faster game solving via predictive Blackwell approachability: Connecting regret matching and mirror descent. In AAAI, 2021.
- [2] Julien Grand-Clément and Christian Kroer. Scalable first-order methods for robust MDPs. In *AAAI*, 2021.
- [3] Yuan Gao, Christian Kroer, and Donald Goldfarb. Increasing iterate averaging for solving saddle-point problems. In AAAI, 2021.
- [4] Yuan Gao and Christian Kroer. Infinite-dimensional Fisher markets: Equilibrium, duality and optimization. In AAAI, 2021.
- [5] Yuan Gao and Christian Kroer. First-order methods for large-scale market equilibrium computation. In *NeurIPS*, 2020.
- [6] Tom Yan, Christian Kroer, and Alexander Peysakhovich. Evaluating and rewarding teamwork using cooperative game abstractions. In *NeurIPS*, 2020.
- [7] Gabriele Farina, Christian Kroer, and Tuomas Sandholm. Stochastic regret minimization in extensive-form games. In *ICML*, 2020.
- [8] 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.
- [9] Riley Murray, Christian Kroer, Alex Peysakhovich, and Parikshit Shah. Robust market equilibria with uncertain preferences. In *AAAI* (oral presentation), 2020. oral presentation.
- [10] Christian Kroer and Tuomas Sandholm. Limited lookahead in imperfect-information games. *Artificial Intelligence Journal*, 2020.
- [11] 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.
- [12] Alex Peysakhovich, Christian Kroer, and Adam Lerer. Robust multi-agent counterfactual prediction. In *NeurIPS*, 2019.
- [13] Gabriele Farina, Christian Kroer, and Tuomas Sandholm. Optimistic regret minimization for extensive-form games via dilated distance-generating functions. In *NeurIPS*, 2019.

- [14] Christian Kroer, Alexander Peysakhovich, Eric Sodomka, and Nicolas E Stier-Moses. Computing large market equilibria using abstractions. In *EC*, 2019.
- [15] 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.
- [16] Gabriele Farina, Christian Kroer, and Tuomas Sandholm. Regret circuits: Composability of regret minimizers. In *ICML* (long oral), 2019.
- [17] Gabriele Farina, Christian Kroer, Noam Brown, and Tuomas Sandholm. Stable-predictive optimistic counterfactual regret minimization. In *ICML*, 2019.
- [18] Gabriele Farina, Christian Kroer, and Tuomas Sandholm. Online convex optimization for sequential decision processes and extensive-form games. In AAAI, 2019.
- [19] Alberto Marchesi, Gabriele Farina, Christian Kroer, Nicola Gatti, and Tuomas Sandholm. Quasi-perfect stackelberg equilibrium. In AAAI, 2019.
- [20] Christian Kroer, Gabriele Farina, and Tuomas Sandholm. Solving large sequential games with the excessive gap technique. In *NeurIPS* (spotlight presentation), 2018.
- [21] Christian Kroer and Tuomas Sandholm. A unified framework for extensive-form game abstraction with bounds. In *NeurIPS*, 2018.
- [22] Vincent Conitzer, Christian Kroer, Eric Sodomka, and Nicolas E. Stier-Moses. Multiplicative pacing equilibria in auction markets. In *WINE*, 2018.
- [23] Gabriele Farina, Alberto Marchesi, Christian Kroer, Nicola Gatti, and Tuomas Sandholm. Trembling-hand perfection in extensive-form games with commitment. In *IJCAI*, 2018.
- [24] Christian Kroer, Gabriele Farina, and Tuomas Sandholm. Robust stackelberg equilibria in extensive-form games and extension to limited lookahead. In AAAI, 2018.
- [25] Gabriele Farina, Christian Kroer, and Tuomas Sandholm. Regret minimization in behaviorally-constrained zero-sum games. In *ICML*, 2017.
- [26] Christian Kroer, Kevin Waugh, Fatma Kılınç-Karzan, and Tuomas Sandholm. Theoretical and practical advances on smoothing for extensive-form games. In *EC*, 2017.
- [27] Christian Kroer, Gabriele Farina, and Tuomas Sandholm. Smoothing method for approximate extensive-form perfect equilibrium. In *IJCAI*, 2017.
- [28] Noam Brown, Christian Kroer, and Tuomas Sandholm. Dynamic thresholding and pruning for regret minimization. In AAAI, 2017.
- [29] Christian Kroer and Tuomas Sandholm. Imperfect-recall abstractions with bounds in games. In *EC*, 2016.
- [30] Christian Kroer, Miroslav Dudík, Sébastien Lahaie, and Sivaraman Balakrishnan. Arbitrage-free combinatorial market making via integer programming. In *EC*, 2016.

- [31] Christian Kroer and Tuomas Sandholm. Sequential planning for steering immune system adaptation. In *IJCAI*, 2016.
- [32] Christian Kroer, Kevin Waugh, Fatma Kılınç-Karzan, and Tuomas Sandholm. Faster first-order methods for extensive-form game solving. In *EC*, 2015.
- [33] Christian Kroer and Tuomas Sandholm. Limited lookahead in imperfect-information games. In *IJCAI*, 2015.
- [34] Christian Kroer and Tuomas Sandholm. Discretization of continuous action spaces in extensive-form games. In *AAMAS*, 2015.
- [35] Christian Kroer and Tuomas Sandholm. Computational bundling for auctions. In *AAMAS*, 2015.
- [36] Christian Kroer and Tuomas Sandholm. Extensive-form game abstraction with bounds. In *EC*, 2014.
- [37] 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.
- [38] Christian Kroer, Martin Kjær Svendsen, Rune M Jensen, Joseph Kiniry, and Eilif Leknes. Symbolic configuration for interactive container ship stowage planning. *Computational Intelligence*, 2014.
- [39] Paolo Viappiani and Christian Kroer. Robust optimization of recommendation sets with the maximin utility criterion. In *ADT*, 2013.
- [40] 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.
- [41] Christian Kroer and Yuri Malitsky. Feature filtering for instance-specific algorithm configuration. In *ICTAI*, 2011.

Workshop papers.....

- [1] 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.
- [2] 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.
- [3] 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.
- [4] Gabriele Farina, Christian Kroer, and Tuomas Sandholm. Composability of regret minimizers. In AAAI-20 Workshop on Reinforcement Learning in Games, 2020.

- [5] 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.
- [6] Alexander Peysakhovich and Christian Kroer. Fair division without disparate impact. In 3rd Workshop on Mechanism Design for Social Good at EC, 2019.
- [7] 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.
- [8] 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.
- [9] Gabriele Farina, Christian Kroer, and Tuomas Sandholm. Regret circuits: Composability of regret minimizers. In *AAAI-19 Workshop on Reinforcement Learning in Games*, 2019.
- [10] 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.
- [11] 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.
- [12] 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.
- [13] Christian Kroer and Tuomas Sandholm. A unified framework for extensive-form game abstraction with bounds. In Af³ workshop at IJCAI, 2018.
- [14] 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.
- [15] 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.
- [16] Gabriele Farina, Christian Kroer, and Tuomas Sandholm. Regret minimization in behaviorally-constrained zero-sum games. In *Algorithmic Game Theory Workshop at IJCAI*, 2017.
- [17] Noam Brown, Christian Kroer, and Tuomas Sandholm. Dynamic thresholding and pruning for regret minimization. In *Algorithmic Game Theory Workshop at IJCAI*, 2016.
- [18] Christian Kroer and Tuomas Sandholm. Imperfect-recall abstractions with bounds. In Algorithmic Game Theory Workshop at IJCAI, 2015.
- [19] Christian Kroer and Tuomas Sandholm. Extensive-form game abstraction with bounds. In Workshop on Computer Poker and Imperfect Information at AAAI, 2015.

Invited talks

- 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.

Other talks

- 2016: First-Order Methods for Extensive-Form Game Solving. CMU Al Seminar.
- **2016**: Faster First-Order Methods for Extensive-Form Game Solving. INFORMS Annual Conference.
- **2016**: Arbitrage-Free Combinatorial Market Making via Integer Programming. Facebook Operations, Economics and Computation group.
- 2016: Abstraction and convex optimization in sequential game solving. CMU graduate Al class.
- **2015**: Discretization of Continuous Action Spaces in Extensive-Form Games. INFORMS Annual Conference.
- **2014**: Sequential game solving overview. CMU undergrad Al class.
- **2014**: Extensive-Form Game Abstraction with Bounds. CMU theory lunch.
- 2014: Extensive-Form Game Abstraction with Bounds. CMU open house.

Teaching

IEOR E4525 Machine Learning for OR & FE MS class, Professor	Columbia University 2020 Fall
IEOR E8100 Economics, AI, and Optimization	Columbia University
PhD class, Professor	2020 Spring
IEOD E1001 Ontimination Models and Mathada	Calumbia University

IEOR E4004 Optimization Models and Methods Columbia University

MS class, Professor 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 Carnegie Mellon University

PhD class, TA

2016

Electronic Negotiation

MS class, Vertical mentor

Artificial Intelligence

BS class, TA, Nominated for TA award

Electronic Negotiation

MS class, Vertical mentor

Intelligent Systems Programming

MS class, TA

Algorithm Design

MS class, TA

Carnegie Mellon University

2015

Carnegie Mellon University

2015

Carnegie Mellon University

2014

IT University of Copenhagen

2012

IT University of Copenhagen

2011

Service

Thesis committee/review: Jalaj Bhandari, IEOR at Columbia University, 2020, Andrea Celli, Information Technology at Politecnico di Milano, 2019,

Senior Program Committee: AAAI 2020, 2021 Main Track, AAAI 2020, 2021 Social Impact Track

Program Committee: AAAI 2019, DAI 2019, EC 2019, 2020, IJCAI 2016, 2018, 2019, NeurIPS 2020, WEB 2020, Computer Poker Workshop at AAAI 2017

Reviewing: AAAI 2017, ACM Transactions on Economics and Computation, 2013, 2014, 2016, 2018, AISTATS 2017, Artificial Intelligence 2018, 2019, EC 2017, ICML 2016, IJCAI 2016, 2018, Imperfect-Information Games Workshop 2018, IPCO 2020, Operations Research 2018, 2019 JAAMAS 2015, 2016, TARK 2017, Transactions on Computational Intelligence and AI in Games 2014, 2015, WINE 2015, 2019

Societies: INFORMS, AAAI, ACM

2017 - 2018: Member of the CMU CSD Speakers Club

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

2013: CMU CSD Immigration Course coordinator

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.