Christian Kroer | Curriculum

Vitae

Research interests

Fields: Artificial intelligence, algorithms, operations research, economics.

Specific: Equilibrium computation, mechanism design, auctions, prediction markets, convex optimization, machine learning, robust optimization, and practical applications.

Education

| Carnegie Mellon University Ph.D. in computer science, PA, USA | Pittsburgh 2012–present |
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| 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 | |
| Research Assistant Carnegie Mellon University | 2012-present |

| Research Assistant Carnegie Mellon University | 2012–present |
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| Research Scientist (short-term contractor position) Facebook, Operations, Economics and Computation team | 2016–2017 |
| Research Intern Facebook, Operations, Economics and Computation team | 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 | |

| Cyclomic Econope. | |
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| 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

Working papers....

- [1] Christian Kroer, Kevin Waugh, Fatma Kılınç-Karzan, and Tuomas Sandholm. Faster algorithms for extensive-form game solving via improved smoothing functions. In *submission to Mathematical Programming Serias A*, 2018.
- [2] Vincent Conitzer, Christian Kroer, Eric Sodomka, and Nicolas E. Stier-Moses. Multiplicative pacing equilibria in auction markets. 2018.
- [3] 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 and work-in-progress*, 2018.

Published papers.....

- [1] Christian Kroer, Gabriele Farina, and Tuomas Sandholm. Robust stackelberg equilibria in extensive-form games and extension to limited lookahead. In AAAI, 2018.
- [2] Gabriele Farina, Christian Kroer, and Tuomas Sandholm. Regret minimization in behaviorally-constrained zero-sum games. In *ICML*, 2017.
- [3] Christian Kroer, Kevin Waugh, Fatma Kılınç-Karzan, and Tuomas Sandholm. Theoretical and practical advances on smoothing for extensive-form games. In *EC*, 2017.
- [4] Christian Kroer, Gabriele Farina, and Tuomas Sandholm. Smoothing method for approximate extensive-form perfect equilibrium. In *IJCAI*, 2017.
- [5] Noam Brown, Christian Kroer, and Tuomas Sandholm. Dynamic thresholding and pruning for regret minimization. In AAAI, 2017.
- [6] Christian Kroer and Tuomas Sandholm. Imperfect-recall abstractions with bounds in games. In *EC*, 2016.
- [7] Christian Kroer, Miroslav Dudík, Sébastien Lahaie, and Sivaraman Balakrishnan. Arbitrage-free combinatorial market making via integer programming. In *EC*, 2016.
- [8] Christian Kroer and Tuomas Sandholm. Sequential planning for steering immune system adaptation. In *IJCAI*, 2016.
- [9] Christian Kroer, Kevin Waugh, Fatma Kılınç-Karzan, and Tuomas Sandholm. Faster first-order methods for extensive-form game solving. In *EC*, 2015.
- [10] Christian Kroer and Tuomas Sandholm. Limited lookahead in imperfect-information games. In *IJCAI*, 2015.

- [11] Christian Kroer and Tuomas Sandholm. Discretization of continuous action spaces in extensive-form games. In *AAMAS*, 2015.
- [12] Christian Kroer and Tuomas Sandholm. Computational bundling for auctions. In *AAMAS*, 2015.
- [13] Christian Kroer and Tuomas Sandholm. Extensive-form game abstraction with bounds. In EC, 2014.
- [14] 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.
- [15] Christian Kroer, Martin Kjær Svendsen, Rune M Jensen, Joseph Kiniry, and Eilif Leknes. Symbolic configuration for interactive container ship stowage planning. *Computational Intelligence*, 2014.
- [16] Paolo Viappiani and Christian Kroer. Robust optimization of recommendation sets with the maximin utility criterion. In *ADT*, 2013.
- [17] 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.
- [18] Christian Kroer and Yuri Malitsky. Feature filtering for instance-specific algorithm configuration. In *ICTAI*, 2011.

Workshop papers.

- [1] 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.
- [2] 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.
- [3] Gabriele Farina, Christian Kroer, and Tuomas Sandholm. Regret minimization in behaviorally-constrained zero-sum games. In *Algorithmic Game Theory Workshop at IJCAI*, 2017.
- [4] Noam Brown, Christian Kroer, and Tuomas Sandholm. Dynamic thresholding and pruning for regret minimization. In *Algorithmic Game Theory Workshop at IJCAI*, 2016.
- [5] Christian Kroer and Tuomas Sandholm. Imperfect-recall abstractions with bounds. In *Algorithmic Game Theory Workshop at IJCAI*, 2015.
- [6] Christian Kroer and Tuomas Sandholm. Extensive-form game abstraction with bounds. In Workshop on Computer Poker and Imperfect Information at AAAI, 2015.

Invited talks

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

| Electronic Negotiation Vertical mentor | Carnegie Mellon University 2017 |
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| Electronic Negotiation Vertical mentor | Carnegie Mellon University 2016 |
| Graduate Artificial Intelligence <i>TA</i> | Carnegie Mellon University 2016 |
| Electronic Negotiation Vertical mentor | Carnegie Mellon University 2015 |
| Artificial Intelligence TA, Nominated for TA award | Carnegie Mellon University 2015 |
| Electronic Negotiation Vertical mentor | Carnegie Mellon University 2014 |
| Intelligent Systems Programming <i>TA</i> | IT University of Copenhagen 2012 |
| Algorithm Design TA | IT University of Copenhagen 2011 |

Service

Reviewing: TARK 2017, EC 2017, AAAI 2017, AISTAT 2017, ICML 2016, WINE 2015, JAAMAS 2015, 2016, ACM Transactions on Economics and Computation, 2013, 2014, Transactions on Computational Intelligence and AI in Games 2014, 2015.

Societies: INFORMS, AAAI, ACM

2017: Member of the CMU CSD Speakers Club.

2017: Program committee member for the Computer Poker Workshop at AAAI.

2016: Program committee member for IJCAI.

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

2013: CMU CSD Immigration Course coordinator.

Programming

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

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

Frameworks

OS: Linux, OS X, Windows.

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

Version control: Git, SVN, Mercurial.

Optimization: CPLEX, Gurobi, NumPy, CVXPY.

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

References

Tuomas Sandholm

Professor, Computer Science Carnegie Mellon University Pittsburgh, PA

sandholm@cs.cmu.edu

Vincent Conitzer

Professor, Computer Science **Duke University** Durham, NC ☐ conitzer@cs.duke.edu

Michael P. Wellman

Professor, Computer Science University of Michigan Ann Arbor, MI

Fatma Kılınç-Karzan

Assoc. Professor of Operations Research Tepper School of Business Carnegie Mellon University Pittsburgh, PA

Nicolas E. Stier-Moses

Research Scientist Manager **Business and Operations** Facebook Core Data Science Menlo Park, CA ☐ nstier@fb.com