Xinyi Guan

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EDUCATION

UCLA Anderson School of Management   Los Angeles, CA.
Ph.D. in Operations Management   Sep. 2019 – Jun. 2024 (expected)
Advisor: Velibor Mišić

UCLA Anderson School of Management   Los Angeles, CA.
M.S. in Business Analytics   Nov. 2017 – Dec. 2018

Peking University   Beijing, China.
B.S. in Chemistry (Major)   Sep. 2013 – Jul. 2017
B.S. in Economics (Double Major)

PAPERS UNDER REVIEW

Randomized Robust Pricing Optimization
with Velibor Mišić
Submitted.

Randomized Policy Optimization for Optimal Stopping
with Velibor Mišić
First round revision in *Management Science.*

•Finalist, 2023 INFORMS Finance Section Best Student Paper Competition

WORKING PAPER

Optimization of Rule-Based Early Warning Systems
with Florin Ciocan and Velibor Mišić

CONFERENCES PRESENTATIONS

Randomized Robust Pricing Optimization

•INFORMS Annual Meeting, Phoenix, AZ, Oct. 2023. (scheduled)

•SoCal OR/OM Day, Marshall School of Business, USC, CA, May 2023.

Randomized Policy Optimization for Optimal Stopping

•INFORMS Annual Meeting, Phoenix, AZ, Oct. 2023. (scheduled)

•INFORMS MSOM Conference, Montréal, Canada, Jun. 2023.

•INFORMS Revenue Management and Pricing Section Conference, online, Jun. 2022

•INFORMS Annual Meeting, online, Oct. 2021

•INFORMS Annual Meeting, online, Nov. 2020

TEACHING

Master of Business Administration   UCLA Anderson School of Management
Teaching Assistant
MGMTFE402: Data and Decisions (Fall 2020)
Instructor: Velibor Mišić

Master of Business Analytics   UCLA Anderson School of Management
Teaching Assistant
MSA401: Machine Learning for Decision Making (Fall 2021)
Instructor: Maoz Uri

Master of Business Analytics   UCLA Anderson School of Management
Teaching Assistant
MSA408: Operations Analytics (Spring 2022, Spring 2023)
Instructor: Velibor Mišić

Master of Business Administration   UCLA Anderson School of Management
Teaching Assistant
MGMTGEX402: Data Analysis and Management Decisions (Fall 2023)
Instructor: Rakesh Sarin

Industry Experience

Los Angeles Capital Management   Los Angeles, CA.
Research analyst intern   *Jul. 2018 - Dec. 2018*

- Processed more than 1 TB data, and built Python classes integrated with JavaScript to build an financial dashboard to help the company make better decisions.
- Backtested trading strategies based on technical factors (VWAP) and liquid trade strategy, to provide benchmark for the company's current trading performance.

Awards and Honors

Finalist, INFORMS Finance Section Best Student Paper Competition	2023
Dissertation Year Fellowship, UCLA.	2023
Four-year Ph.D. Fellowship, UCLA Anderson School of Management.	2019-2023