Jerry Anunrojwong

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RESEARCH	mechanism design; robust and data-driven decision making; revenue management and		
Interests	pricing; online marketplaces; information design; social learning		
EDUCATION	 Columbia University, Graduate School of Business Ph.D. candidate in Decision, Risk, and Operations Advisors: Omar Besbes, Santiago R. Balseiro 		New York, NY 2020–present
	 Harvard University Masters in Statistics Bachelors in Applied Mathematics Advisor: Yiling Chen 		Cambridge, MA 2014–2018
Work	Data Scientist \rightarrow Senior Data Scientist, Agoda		2019 - 2020
Experience	Research Affiliate, MIT		2018 - 2020
	Research Affiliate, Chulalongkorn University		2018 - 2020
	Trading & Quantitative Research Intern, Citadel Securities		Summer 2017
	Quantitative Research Intern, Cubist Systematic Strategies		January 2017
	Research Intern, Ellington Management Group		Summer 2016
	Research Intern, Harvard BLISS (social scien	ce summer research)	Summer 2015

Journal Publications

- J1. Persuading Risk-Conscious Agents: A Geometric Approach. Jerry Anunrojwong, Krishnamurthy Iyer, David Lingenbrink. [Link]
 - Operations Research, 2022.
 - Proceedings of the Conference on Web and Internet Economics (WINE), 2019.
- J2. Information Design for Congested Social Services: Optimal Need-Based Persuasion. Jerry Anunrojwong, Krishnamurthy Iyer, Vahideh Manshadi. [Link]
 - Management Science, 2022.
 - ACM Conference on Economics and Computation (EC), 2020.
 - Oral Presentation, Workshop on Mechanism Design for Social Good (MD4SG), 2020.
 - Oral Presentation, MSOM Service SIG, 2021.

REFEREED CONFERENCE PUBLICATIONS

- C1. On the Robustness of Second-Price Auctions in Prior-Independent Mechanism Design. Jerry Anunrojwong, Santiago R. Balseiro, Omar Besbes. [Link]
 - Proceedings of the ACM Conference on Economics and Computation (EC), 2022.
 - Journal version: Under Review
 - Finalist, George Nicholson Student Paper Competition, 2022
 - Spotlight Presentation, INFORMS Revenue Management and Pricing (RMP) Conference, 2022
 - Oral Presentation, Market Innovation Workshop (MIW), 2022.

Jerry Anunrojwong Page 2

C2. Information Design for Congested Social Services: Optimal Need-Based Persuasion. Jerry Anunrojwong, Krishnamurthy Iyer, Vahideh Manshadi. [Link]

- ACM Conference on Economics and Computation (EC), 2020.
- Journal version: Management Science, 2022. See J2.
- C3. Persuading Risk-Conscious Agents: A Geometric Approach. Jerry Anunrojwong, Krishnamurthy Iyer, David Lingenbrink. [Link]
 - Proceedings of the Conference on Web and Internet Economics (WINE), 2019.
 - Journal version: Operations Research, 2022. See J1.
- C4. Computing Equilibria of Prediction Markets via Persuasion. Jerry Anunrojwong, Yiling Chen, Bo Waggoner, Haifeng Xu. [Link]
 - Proceedings of the Conference on Web and Internet Economics (WINE), 2019.
- C5. Naive Bayesian Learning in Social Networks. Jerry Anunrojwong, Nat Sothanaphan. [Link]
 - Proceedings of the ACM Conference on Economics and Computation (EC), 2018.

WORKING PAPERS

- W1. Robust Mechanism Design with Scale Information. Jerry Anunrojwong, Santiago R. Balseiro, Omar Besbes.
 - Under Preparation.
- W2. On the Robustness of Second-Price Auctions in Prior-Independent Mechanism Design. Jerry Anunrojwong, Santiago R. Balseiro, Omar Besbes. [Link]
 - Finalist, George Nicholson Student Paper Competition 2022.
 - Journal: Under Review. Conference: EC'22. See C1.
- W3. Social Learning Under Platform Influence: Extreme Consensus and Persistent Disagreement. Ozan Candogan, Nicole Immorlica, Bar Light, Jerry Anunrojwong. [Link]
 - Major Revision at Operations Research.

Honors and Awards

Finalist, George Nicholson Student Paper Competition
Asenath Marie and Duncan Merriwether Fellowship
Doctoral Fellowship, Columbia Business School
Phi Beta Kappa, Harvard College
Top 100, William Lowell Putnam Mathematical Competition
King's Scholarship (full-ride, merit-based scholarship for undergraduate studies abroad; awarded by the King of Thailand to 9 students nationally each year)
Gold Medal, International Mathematical Olympiad
2012

Professional Services

- Reviewer for Conference on Web and Internet Economics (WINE), 2021.
- Subreviewer for ACM Conference on Economics and Computation (EC), 2021.

TEACHING EXPERIENCE

Instructor

• Real Analysis Math Camp for incoming PhD students (Columbia) Fall 2021

Teaching Assistant

- Demand Analytics (Columbia) Fall 2021
- Markets for Networks and Crowds (Harvard) Fall 2017
- Data Science II (Harvard) Spring 2017

Jerry Anunrojwong Page 3

• Mathematics in the World (Harvard)

Spring 2015

SKILLS

Programming Languages and Tools: Python, R, Matlab, Scala, Spark, SQL,

TensorFlow, Gurobi, Mathematica, HTML, CSS, LATEX

Languages: Thai (native), English (fluent)

References

Professor Omar Besbes

Vikram S. Pandit Professor Decision, Risk, and Operations Graduate School of Business

Columbia University

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Professor Santiago R. Balseiro

Associate Professor

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Last updated on November 26, 2022