Jerry Anunrojwong

Contact

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https://jerryanunroj.github.io/

RESEARCH INTERESTS I am broadly interested in market design, especially the role of participants' strategic behavior and their interplay with constraints on market structure and information access. In particular, my research is motivated by three themes in markets: (1) robustness, (2) information design, and (3) applications to energy and sustainability.

EDUCATION

Columbia University, Graduate School of Business

New York, NY 2020-present

- Ph.D. candidate in Decision, Risk, and Operations
- Advisors: Omar Besbes, Santiago R. Balseiro

Harvard University

 $Cambridge,\, MA$

2014-2018

- A.M. in Statistics
- A.B. in Applied Mathematics
- Advisor: Yiling Chen

WORKING PAPERS

- W4. "Battery Operations in Electricity Markets: Strategic Behavior and Distortions." Jerry Anunrojwong, Santiago R. Balseiro, Omar Besbes, Bolun Xu. [Link]
 - Under Review, Management Science.
- W3. "Robust Auction Design with Support Information." Jerry Anunrojwong, Santiago R. Balseiro, Omar Besbes. ACM Conference on Economics and Computation (EC), 2023. [Link]
 - Minor Revision, Management Science.
 - ACM Conference on Economics and Computation (EC), 2023. (Conference version: C6)
- W2. "The Best of Many Robustness Criteria in Decision Making: Formulation and Application to Robust Pricing." Jerry Anunrojwong, Santiago R. Balseiro, Omar Besbes. [Link]
 - Under Review, Management Science.
- W1. "Social Learning Under Platform Influence: Consensus and Persistent Disagreement." Ozan Candogan, Nicole Immorlica, Bar Light, Jerry Anunrojwong. [Link]
 - Major Revision at *Operations Research*.

Journal Publications

- J3. "On the Robustness of Second-Price Auctions in Prior-Independent Mechanism Design." Jerry Anunrojwong, Santiago R. Balseiro, Omar Besbes. **Operations Research**, 2024. [Link]
 - Finalist, George Nicholson Student Paper Competition, 2022.
 - ACM Conference on Economics and Computation (EC), 2022.
 - Spotlight Presentation, Revenue Management and Pricing (RMP) conference, 2022.

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J2. "Persuading Risk-Conscious Agents: A Geometric Approach." Jerry Anunrojwong, Krishnamurthy Iyer, David Lingenbrink. Operations Research, 2023. [Link]

- Conference on Web and Internet Economics (WINE), 2019.
- J1. "Information Design for Congested Social Services: Optimal Need-Based Persuasion." Jerry Anunrojwong, Krishnamurthy Iyer, Vahideh Manshadi. **Management Science**, 2022. [Link]
 - ACM Conference on Economics and Computation (EC), 2020.
 - MSOM Service SIG, 2021 (10 selected out of 100).
 - Oral Presentation, Workshop on Mechanism Design for Social Good (MD4SG), 2020.
 - Management Science Review Featured Article. [Link]

REFEREED CONFERENCE PUBLICATIONS

- C6. "Robust Auction Design with Support Information." Jerry Anunrojwong, Santiago R. Balseiro, Omar Besbes. ACM Conference on Economics and Computation (EC), 2023. [Link]
 - Working version: W3.
- C5. "On the Robustness of Second-Price Auctions in Prior-Independent Mechanism Design." Jerry Anunrojwong, Santiago R. Balseiro, Omar Besbes. **ACM Conference on Economics and Computation (EC), 2022.** [Link]
 - Journal version: J3.
- C4. "Information Design for Congested Social Services: Optimal Need-Based Persuasion." Jerry Anunrojwong, Krishnamurthy Iyer, Vahideh Manshadi. ACM Conference on Economics and Computation (EC), 2020. [Link]
 - Journal version: J1.
- C3. "Persuading Risk-Conscious Agents: A Geometric Approach." Jerry Anunrojwong, Krishnamurthy Iyer, David Lingenbrink. Conference on Web and Internet Economics (WINE), 2019. [Link]
 - Journal version: J2.
- C2. "Computing Equilibria of Prediction Markets via Persuasion." Jerry Anunrojwong, Yiling Chen, Bo Waggoner, Haifeng Xu. Conference on Web and Internet Economics (WINE), 2019. [Link]
- C1. "Naive Bayesian Learning in Social Networks." Jerry Anunrojwong, Nat Sothanaphan. ACM Conference on Economics and Computation (EC), 2018. [Link]

Honors and Awards

• Deming Doctoral Fellowship	2024-2025	
• Finalist, George Nicholson Student Paper Competition	2022	
• Asenath Marie and Duncan Merriwether Fellowship	2022 – 2023	
• Doctoral Fellowship, Columbia Business School	2020 – 2025	
• Phi Beta Kappa, Harvard College	2018	
• Top 100, William Lowell Putnam Mathematical Competition	2014	
• King's Scholarship (full-ride, merit-based scholarship for undergraduate studies		
abroad; awarded by the King of Thailand to 9 students nationally each year)	2013	
• Gold Medal, International Mathematical Olympiad	2012	

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Professional Services

- Co-founder and co-organizer of Columbia Energy Operations and Markets Reading Group, 2024.
- Reviewer for American Economic Review: Insights, 2024.
- Reviewer for Management Science, 2023–2024.
- Reviewer for ACM-SIAM Symposium on Discrete Algorithms (SODA), 2024.
- 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

• Operations Management (Columbia MBA)	Spring 2024
• Business Analytics (Columbia MBA)	Spring 2023
• Demand Analytics (Columbia MSBA)	Fall 2021
• Markets for Networks and Crowds (Harvard)	Fall 2017
• Data Science II (Harvard)	Spring 2017
• Mathematics in the World (Harvard)	Spring 2015

Industry Experience

${f Data\ Scientist} ightarrow {f Senior\ Data\ Scientist}, {f Agoda}$	2019 - 2020
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 science summer research)	Summer 2015

SELECTED PRESENTATIONS

Battery Operations in Electricity Markets: Strategic Behavior and Distortions

• Equity and Access in Algorithms, Mechanisms, and Optimiz	zation
(EAAMO), Environment Working Group, virtual	October 2024
• INFORMS Annual Meeting, Seattle	October 2024
• Cornell Young Researchers Workshop (poster), Ithaca	October 2024
• Gridmatic Company, Cupertino	July 2024
• Manufacturing & Service Operations Management (MSOM)	
conference, Minneapolis	July 2024
• Marketplace Innovation Workshop (MIW), virtual	May 2024

The Best of Many Robustness Criteria in Decision Making: Formulation and Application to Robust Pricing

• Revenue Management and Pricing (RMP) conference, Los Angeles July 2024

Robust Auction Design with Support Information

• Analytics for X conference, National University of Singapore	August 2024
• Rotman Young Scholar Seminar Series, virtual	January 2024
• INFORMS Annual Meeting, Phoenix	October 2023
• Economics and Computation (EC) conference, London	July 2023
• Revenue Management and Pricing (RMP) conference, London	July 2023
• Manufacturing & Service Operations Management (MSOM)	
conference, Montreal	June 2023
• Marketplace Innovation Workshop (MIW), virtual	May 2023

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> On the Robustness of Second-Price Auctions in Prior-Independent Mechanism Design • INFORMS Annual Meeting, Indianapolis October 2022 • Economics and Computation (EC) conference, Boulder July 2022 • Manufacturing & Service Operations Management (MSOM) conference, Munich June 2022 • Revenue Management and Pricing (RMP) conference, virtual June 2022 • Marketplace Innovation Workshop (MIW), virtual May 2022 Information Design for Congested Social Services: Optimal Need-Based Persuasion • MSOM Service SIG, virtual June 2021

• Workshop on Mechanism Design for Social Good, virtual August 2020 • Economics and Computation (EC) conference, virtual July 2020

Persuading Risk-Conscious Agents: A Geometric Approach

• Web and Internet Economics (WINE) conference, New York December 2019 • Behavioral EC workshop (poster), Phoenix June 2019

Computing Equilibria of Prediction Markets via Persuasion

• Web and Internet Economics (WINE) conference, New York December 2019

Naive Bayesian Learning in Social Networks

• Economics and Computation (EC) conference, Ithaca

References

Professor Omar Besbes

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

E-mail: ob2105@gsb.columbia.edu

Phone: +1 (646) 387-3190

Professor Vahideh Manshadi

Michael H. Jordan Professor of Operations

Yale School of Management

E-mail: vahideh.manshadi@yale.edu

Phone: +1 (650) 714-9120

Professor Santiago R. Balseiro

June 2018

Associate Professor of Business Decision, Risk, and Operations Columbia Business School

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