

Jerry Anunrojwong

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RESEARCH INTERESTS	I am broadly interested in strategic behavior and robustness in market design . My work involves both developing methodological tools for robust auction design, as well as applications to electricity markets, battery storage, and the energy transition.	
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 • A.M. in Statistics • A.B. in Applied Mathematics • Advisor: Yiling Chen	Cambridge, MA 2014–2018
WORK EXPERIENCE	Data Scientist → Senior Data Scientist , Agoda Research Affiliate , MIT Research Affiliate , Chulalongkorn University Trading & Quantitative Research Intern , Citadel Securities Quantitative Research Intern , Cubist Systematic Strategies Research Intern , Ellington Management Group Research Intern , Harvard BLISS (social science summer research)	2019 – 2020 2018 – 2020 2018 – 2020 Summer 2017 January 2017 Summer 2016 Summer 2015
JOURNAL PUBLICATIONS	J3. “On the Robustness of Second-Price Auctions in Prior-Independent Mechanism Design.” Jerry Anunrojwong, Santiago R. Balseiro, Omar Besbes. Operations Research, forthcoming . [Link] <ul style="list-style-type: none">• Finalist, George Nicholson Student Paper Competition, 2022.• ACM Conference on Economics and Computation (EC), 2023.• Spotlight Presentation, <i>INFORMS Revenue Management and Pricing (RMP) Conference</i>, 2022.• Oral Presentation, <i>Market Innovation Workshop (MIW)</i>, 2022. J2. “Persuading Risk-Conscious Agents: A Geometric Approach.” Jerry Anunrojwong, Krishnamurthy Iyer, David Lingenbrink. Operations Research, 2023 . [Link] <ul style="list-style-type: none">• <i>Conference on Web and Internet Economics (WINE)</i>, 2019. J1. “Information Design for Congested Social Services: Optimal Need-Based Persuasion.” Jerry Anunrojwong, Krishnamurthy Iyer, Vahideh Manshadi. Management Science, 2022 . [Link] <ul style="list-style-type: none">• <i>ACM Conference on Economics and Computation (EC)</i>, 2020.• Oral Presentation, <i>Workshop on Mechanism Design for Social Good (MD4SG)</i>, 2020.• Oral Presentation, <i>MSOM Service SIG</i>, 2021.	

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. [\[Link\]](#)
- Minor Revision, *Management Science*.
 - Oral Presentation, *INFORMS Revenue Management and Pricing (RMP) Conference*, 2023.
 - Oral Presentation, *Market Innovation Workshop (MIW)*, 2023.
- 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. [\[Link\]](#)

WORKING
PAPERS

- W3. “Strategic Battery Participation in Electricity Markets.” Jerry Anunrojwong, Santiago R. Balseiro, Omar Besbes, Bolun Xu.
- W2. “The Best of Many Robustness Criteria in Decision Making: Formulation and Application to Robust Pricing.” Jerry Anunrojwong, Santiago R. Balseiro, Omar Besbes.
- W1. “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 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

PROFESSIONAL SERVICES	<ul style="list-style-type: none">• Reviewer for <i>American Economic Review: Insights</i>, 2024.• Reviewer for <i>Management Science</i>, 2023.• Reviewer for <i>ACM-SIAM Symposium on Discrete Algorithms (SODA)</i>, 2024.• Reviewer for <i>Conference on Web and Internet Economics (WINE)</i>, 2021.• Subreviewer for <i>ACM Conference on Economics and Computation (EC)</i>, 2021.	
TEACHING EXPERIENCE	<div>Instructor<ul style="list-style-type: none">• Real Analysis Math Camp for incoming PhD students (Columbia) Fall 2021</div> <div>Teaching Assistant<ul style="list-style-type: none">• 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</div>	
SKILLS	<div>Programming Languages and Tools: Python, R, Matlab, Scala, Spark, SQL, TensorFlow, Gurobi, Mathematica, HTML, CSS, \LaTeX</div> <div>Languages: Thai (native), English (fluent)</div>	
REFERENCES	<div>Professor Omar Besbes Vikram S. Pandit Professor Decision, Risk, and Operations Graduate School of Business Columbia University E-mail: ob2105@gsb.columbia.edu</div>	<div>Professor Santiago R. Balseiro Associate Professor Decision, Risk, and Operations Graduate School of Business Columbia University E-mail: srb2155@gsb.columbia.edu</div>