Jerry Anunrojwong

CONTACT

Kravis Hall 990-14
665 West 130th St, Columbia University
New York, NY 10027

Phone: +1 (212) 810-9067
E-mail: jerryanunroj@gmail.com
JAnunrojwong25@gsb.columbia.edu
Webpage:
https://jerryanunroj.github.io/

RESEARCH
INTERESTS

I am interested in the **design and analysis of markets**, broadly construed. In particular, my research is motivated by three themes in markets: (1) **robustness**, (2) **information design**, and (3) applications to **electricity markets, energy operations and sustainability**.

EDUCATION

Columbia University, Graduate School of Business   New York, NY
- Ph.D. candidate in Decision, Risk, and Operations   2020–present
- Advisors: Omar Besbes, Santiago R. Balseiro

Harvard University   Cambridge, MA
- A.M. in Statistics   2014–2018
- A.B. in Applied Mathematics
- Advisor: Yiling Chen

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]
- **Finalist, George Nicholson Student Paper Competition, 2022**.
- ACM Conference on Economics and Computation (EC), 2022.
- Spotlight Presentation, Revenue Management and Pricing (RMP) conference, 2022.

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]

SUBMITTED TO
REFEREED
JOURNALS

W4. "Battery Operations in Electricity Markets: Strategic Behavior and Distortions." Jerry Anunrojwong, Santiago R. Balseiro, Omar Besbes, Bolun Xu. [Link]

W3. "The Best of Many Robustness Criteria in Decision Making: Formulation and Application to Robust Pricing." Jerry Anunrojwong, Santiago R. Balseiro, Omar Besbes. [Link]

W2. "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)

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*.**

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: W2.

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

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

Data Scientist → Senior Data Scientist, 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

• INFORMS Annual Meeting, Seattle	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

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   June 2018

REFERENCES

Professor Omar Besbes
Vikram S. Pandit Professor
Decision, Risk, and Operations
Graduate School of Business
Columbia University
E-mail: ob2105@gsb.columbia.edu

Professor Santiago R. Balseiro
Associate Professor
Decision, Risk, and Operations
Graduate School of Business
Columbia University
E-mail: srb2155@gsb.columbia.edu

Professor Vahideh Manshadi
Michael H. Jordan Professor of Operations
Yale School of Management
E-mail: vahideh.manshadi@yale.edu