

Jiayu Kamessi Zhao

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EDUCATION	Massachusetts Institute of Technology , Cambridge, MA Candidate for PhD in Operations Research; expected completion, May 2025 GPA: 5.0/5.0 Advisor: Daniel Freund	
	Columbia University , New York, NY BA in Operations Research: Financial Engineering, May 2020 Summa Cum Laude	
RESEARCH EXPERIENCE	Massachusetts Institute of Technology , Cambridge, MA <i>Research Assistant</i> My primary research interests lie at the intersection of online algorithms, stochastic decision-making, and game theory, with applications in pricing and revenue management. My past works include <ul style="list-style-type: none">• [kz: overbooking]• [kz: opaque selling]• [kz: parking to work experience?] Currently, I am working on [kz: AV-SC].	2020-Present
	Columbia University , New York, NY <i>Research Assistant</i> Supervisor: Jay Sethuraman Conducted research on dynamic search and rescue games [kz: xxx]	2019-2020
	Columbia University , New York, NY <i>Research Assistant</i> Supervisor: Soulaymane Kachani [kz: xxx]	2017-2020
	AllianceBernstein L.P. , New York, NY <i>Quantitative Research Intern</i> Formulated a market timing strategy that adopts stock-bond relative return before month end as trading signal by verifying the existence of month-end re-balancing flows between equity and bond market; quantified the impact of Commodity Trading Advisor (CTA) participation rates in commodities market and examined the impact of the degree of CTA participation on trend-following strategy returns	Summer 2019
WORK EXPERIENCE	Columbia Business School , New York, NY <i>Summer Research Intern</i> Validated the tendency for active funds to trade against passive flows by applying econometric and statistical tools to historical data on mutual fund portfolio disclosures	Summer 2018
	Massachusetts Institute of Technology , Cambridge, MA <i>Teaching Assistant</i> for 15.761 Introduction to Operations Management [kz: duties]	Spring 2022
TEACHING EXPERIENCE	Columbia University , New York, NY <i>Course Assistant</i> for IEOR 3658 Probability for Engineers [kz: duties]	Fall 2018

Columbia University, New York, NY
Teaching Assistant for MATH 2030 Ordinary Differential Equations
[\[kz: duties\]](#)

Fall 2018

PUBLICATIONS *“Balls, Bins, and Just a Few Opaque Promotions”*, with D. Freund and C. Hssaine. 2022. Submitted to Management Science.

“Overbooking with Bounded Loss”, with D. Freund. 2021. Submitted to Mathematics of Operations Research.

- Accepted at the Twenty-Second ACM Conference on Economics and Computation (EC’21).

SELECTED TALKS *“Overbooking with Bounded Loss”*. Presented at EC’21, July 2021; INFORMS, October 2021.

HONORS AND AWARDS The Sebastian B. Littauer Award 2020
Honor from the Department of Industrial Engineering and Operations Research at Columbia University
[\[kz: xxx\]](#)

SKILLS AND ACTIVITIES *Programming Skills:* Python, Julia, SQL, MATLAB, R, Java
Softwares: L^AT_EX, Gurobi, Word, Excel, PowerPoint
Languages: English (proficient), Mandarin (native)
Interests: Piano, Oil Painting, Swimming, Running