Xiao Lei Updated October 4, 2022

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HKU Business School, University of Hong Kong EMPLOYMENT

Hong Kong

Assistant Professor in Innovation & Information Management (OM Area)

Sep 2022-

Research Interests

online marketplaces, revenue management and pricing, video game analytics, social operations management, customer choice modelling

Columbia University **EDUCATION**

New York, NY

Ph.D. in Operations Research M.S. in Operations Research

Feb 2018

Jul 2022

University of International Business and Economics

Beijing, China

B.S. in Financial Engineering

Jun 2016

Working Papers

"Matchmaking Strategies for Maximizing Player Engagement in Video Games", with Mingliu Chen and Adam Elmachtoub. Major revision at Operations Research.

- Finalist, the 2022 IBM Best Student Paper Award (INFORMS Service Science).
- Accepted to The 23th ACM Conference on Economics and Computation (EC'22).

"Herding, Learning and Incentives for Online Reviews", with Rajeev Kohli and Yeqing Zhou.

PUBLISHED PAPERS "Price Discrimination with Fairness Constraints", with Maxime Cohen and Adam Elmachtoub. Management Science, forthcoming.

- Finalist, the 2022 Jeff McGill Student Paper Award (INFORMS RMP)
- Spotlight presentation at INFORMS RMP Conference 2021.
- Accepted to The ACM Conference on Fairness, Accountability, and Transparency (FAccT'21).
- Oral presentation at The 4th Workshop on Mechanism Design for Social Good (MD4SG'20).

"Loot Box Pricing and Design", with Ningyuan Chen, Adam Elmachtoub and Michael Hamilton. Management Science (2021).

- Finalist, CSAMSE Best Paper Award (Chinese Scholars Association for Management Science and Engineering) 2021.
- First Place, the 2019 IBM Best Student Paper Award (INFORMS Service Science).
- Accepted to The 21th ACM Conference on Economics and Computation (EC'20).
- Invited to present at the Federal Trade Commission (FTC) Workshop on Consumer Issues Related to Loot Boxes, 2019 (one of four research papers selected).

"Pricing of Reusable Resources under Ambiguous Distributions of Demand and Service Time with Emerging Applications", joint with Vinh Xuan Doan and Siqian Shen. European Journal of Operational Research (2020).

"Dynamic Pricing and Learning with Competition: Insights from the Dynamic Pricing Challenge at the 2017 INFORMS RM & Pricing Conference", with Ruben van de Geer, Arnoud V. den Boer,

Christopher Bayliss, Christine S. M. Currie, Andria Ellina, Malte Esders, Alwin Haensel, Kyle D. S. Maclean, Antonio Martinez-Sykora, Asbjørn Nilsen Riseth, Fredrik Ødegaard and Simos Zachariades. *Journal of Revenue and Pricing Management* (2019).

"Stochastic Maximum Flow Interdiction Problems under Heterogeneous Risk Preferences", with Siqian Shen and Yongjia Song. *Computers & Operations Research* (2018).

Honors and Awards

Finalist, the IBM Best Student Paper Award (INFORMS Service Science), 2022.

Finalist, the Jeff McGill Student Paper Award (INFORMS RMP), 2022

Finalist, CSAMSE Best Paper Award (Chinese Scholars Association for Management Science and Engineering), 2021

First Place, the IBM Best Student Paper Award (INFORMS Service Science), 2019

First Place, Dynamic Pricing Challenge of INFORMS RMP Conference, 2017

TEACHING EXPERIENCE

Columbia University

Instructor

• Graph Theory by Example, Columbia Science Honors Program: Fall 2020, Spring 2021

Teaching Assistant

- IEOR 4701 Stochastic Models for Financial Engineering (core course for MS in Financial Engineering): Spring 2021
- IEOR 4650 Business Analytics (core course for MS in Business Analytics): Fall 2020
- IEOR 4004 Optimization Models and Methods (core course for MS in Operations Research): Fall 2018.
- DROM 8816 Quantitative Pricing and Revenue Analytics (elective for MBA): Fall 2018.

Professional Experience

Activision Blizzard Data Science Intern

New York, NY Summer 2020

KPMG Consulting

Beijing, China

Consultant

Summer 2018

ACADEMIC SERVICES

Ad-hoc reviewer for Management Science, Operations Research, Manufacturing & Service Operations Management, Production and Operations Management, European Journal of Operational Research, Operations Research Letters.

Program Committee Member for Fairness, Accountability, and Transparency (FAccT) (2022).

INVITED TALKS

Matchmaking Strategies for Maximizing Player Engagement in Video Games

• Faculty of Business, The Hong Kong Polytechnic University	Oct 2022
• College of Business, City University of Hong Kong	Oct 2022
• The 23th ACM Conference on Economics and Computation (EC'22)	Jul 2022
• INFORMS Revenue Management & Pricing Conference	Jun 2022
• Riot Games, virtual	Nov 2021
• Activision, Santa Monica, CA	Nov 2021
• NetEase Games (Thunder Fire UX Research Center), Hangzhou, China	Jul 2021

• ByteDance (Nuverse Games), Beijing, China	May 2021
Video Game Analytics	
• Lee Kong Chian School of Business, Singapore Management University	Feb 2022
• Department of System Engineering and Engineering Management, CUHK	Feb 2022
• School of Data Science, CUHK-Shenzhen	Feb 2022
• HKU Business School, University of Hong Kong	Feb 2022
• NUS Business School, National University of Singapore	Feb 2022
• Naveen Jindal School of Management, UT Dallas	Feb 2022
• New York University Shanghai	$\mathrm{Jan}\ 2022$
 Ross School of Business, University of Michigan, Ann Arbor 	$\mathrm{Jan}\ 2022$
• MIT Sloan School of Management	Jan 2022
 Department of Industrial Engineering and Decision Analytics, HKUST 	Dec 2021
• The Wharton School of the University of Pennsylvania	Dec 2021
• HKUST Business School, HKUST	Dec 2021
Loot Box Pricing and Design	
• CSAMSE Annual Conference	Jul 2021
• INFORMS Revenue Management & Pricing Conference	Jun 2021
• MSOM Annual Conference	Jun 2021
• Trans-Atlantic Doctoral Conference, London Business School	May 2021
• The 21th ACM Conference on Economics and Computation (EC'20)	Jul 2020
• Tsinghua University, School of Economics and Management, Beijing, China	Dec 2019
• INFORMS Annual Conference, Seattle, WA	Oct 2019
Price Discrimination with Fairness Constraints	
• INFORMS Revenue Management & Pricing Conference	Jun 2021
MSOM Annual Conference	Jun 2021 Jun 2021
POMS Annual Conference	Apr 2021
• Tsinghua University, School of Economics and Management, Beijing, China	Mar 2021
• The 4th ACM Conference on Fairness, Accountability, and Transparency (FAccT'21)	
• INFORMS Annual Conference, virtual	Nov 2020
• The 4th Workshop on Mechanism Design for Social Good (MD4SG'20)	Aug 2020
• INFORMS Annual Conference, Seattle, WA	Oct 2019
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A Choice Modelling Framework for Service Time Windows	
• INFORMS Annual Conference, Seattle, WA	Oct 2019
MSOM Annual Conference, Singapore NECONICA DE LA CAMBRA DEL CAMBRA DE LA CAMBRA DEL CAMBRA DE LA CAMBRA DE LA CAMBRA DEL CAMBRA DEL CAMBRA DE LA CAMBRA DE LA CAMBRA DEL CAMBRA DE	Jul 2019
• INFORMS Revenue Management & Pricing Conference, Palo Alto, CA	Jun 2019
• POMS Annual Conference, DC	May 2019
• INFORMS Annual Conference, Phoenix, AZ	Nov 2018
• Scientific Computing: R, Python, Matlab.	

COMPUTER SKILLS

- Scientific Computing: R, Python, Matlab.Software and Tools: Gurobi, CPLEX.
- \bullet Others: Latex, HTML, SQL.