

WENJIA BA

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wenjiaba@stanford.edu ♦ [Personal Website](#)

EDUCATION

- Stanford, Graduate School of Business**, Stanford, CA, USA *Sep. 2016 - present*
Ph.D. Operations, Information and Technology
Advised by J. Michael Harrison and Haim Mendelson
- Fudan University**, Shanghai, China *Sep. 2012 - July. 2016*
B.S. in Mathematics and Applied Mathematics
Ranking: 1/214 in the Department of Mathematics
- University of California, Berkeley**, Berkeley, CA, USA *Aug. 2014 - Dec. 2014*
Exchange student in Department of Mathematics
University of California Education Abroad Program (UCEAP)
- University of California, Los Angeles**, Los Angeles, CA, USA *Jul. 2015 - Sep. 2015*
Summer research in Department of Mathematics
Cross-disciplinary Scholars in Science and Technology (CSST) Program

RESEARCH INTEREST

Data-driven sequential learning with high-dimensional data; Modeling and algorithms for decision-making under uncertainty; Game theoretical learning
Digital platforms; Revenue management; Assortment optimization

PAPERS

- Online Advertising via Bandit Experiments: An Efficient Method Suitable for High-dimensional Problems**
with J. Michael Harrison, Harikesh S. Nair (Working paper)
- Approximations for Bernoulli Bandits**
with Lin Fan, Peter W. Glynn, J. Michael Harrison (Working paper)
- Sales Policies for a Virtual Assistant**
with Haim Mendelson, Mingxi Zhu (Working paper)
- Optimal No Regret Learning in Strongly Monotone Games with Bandit Feedback**
with Tianyi Lin, Zhengyuan Zhou, Jiawei Zhang (Major Revision, Operations Research)

TEACHING EXPERIENCE

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| OIT 245 (MBA Core), Optimization and Simulation Modeling, Teaching assistant | Fall 2018, Fall 2019 |
| OIT 356 (MBA Elective), Electronic Business, Teaching assistant | Winter 2019, Spring 2020 |

SELECTED HONORS AND AWARDS

Theodore J. and Esther E. Kreps Fellowship	2021
The Eleanor H. and Walter A. Holt Fellowship	2020 & 2021
The Dipanjan and Shashikala Deb Fellowship	2019
Ernest T. Hinshaw, Jr. and Nell Hinshaw Fellowship	2017 & 2018
EDGE: Enhancing Diversity in Graduate Education Doctoral Fellowship Program	2016
MBA Class of 1980 Doctoral Fellowship	2016
Graduate with honor of Shanghai City (Top 1%)	2016
Meritorious Winner of Mathematical Contest in Modeling (MCM) (Top 9%)	2015
China Scholarship Council(CSC) Scholarship	2014
National Scholarship (Top 1%)	2013 & 2014

SELECTED CONFERENCE AND SEMINAR PRESENTATIONS

Online Advertising via Bandit Experiment: An Efficient Method Suitable for High-dimensional Problems

INFORMS Annual Meeting 2021, *Anaheim, CA*

JD.com Research Seminar, *Virtual*

MOILS (Operation Management Lunch Seminar), NYU Stern, *Virtual*

Sales Policies for a Virtual Assistant Platform

INFORMS Annual Meeting 2019, *Seattle, WA*

Revenue Management and Pricing 2019, *Stanford, CA*

MSOM Conference 2019, *Singapore*

SERVICE AND ORGANIZATIONS

Journal Referee Service	Mathematics of Operations Research
Volunteer	Workshop on Information Systems and Economics 2018, <i>San Francisco, CA</i>
Professional Organizations	INFORMS, MSOM

ADDITIONAL INFORMATION

Programming	C/C++, Matlab, Python, R
Language	Chinese, English
Hobbies	Tennis, Squash, Acrylic painting

REFERENCES

J. Michael Harrison

Professor of Management

Stanford Graduate School of Business

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Haim Mendelson

Professor of Electronic Business and Commerce, and Management

Stanford Graduate School of Business

haim@stanford.edu, +1 (650) 725-8927

Harikesh S. Nair

Professor of Marketing

Stanford Graduate School of Business, Google

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