

Xinyi Guan

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EMPLOYMENT

The Hong Kong Polytechnic University

Assistant Professor, Department of Logistics and Maritime Studies

Aug. 2024 – present

EDUCATION

UCLA Anderson School of Management

Ph.D. in Operations Management

Advisor: Velibor Mišić

Los Angeles, CA.

Sep. 2019 – Jun. 2024

UCLA Anderson School of Management

M.S. in Business Analytics

Los Angeles, CA.

Nov. 2017 – Dec. 2018

Peking University

B.S. in Chemistry (Major)

B.S. in Economics (Double Major)

Beijing, CHINA

Sep. 2013 – Jul. 2017

RESEARCH INTERESTS

Methodologies: data-driven analytics, large-scale optimization

Applications: finance, revenue management

PAPERS UNDER REVIEW

Randomized Robust Price Optimization

with Velibor Mišić

Major revision in *Management Science*

Randomized Policy Optimization for Optimal Stopping

with Velibor Mišić

Revise and resubmit in *Management Science*

- Finalist, 2023 INFORMS Finance Section Best Student Paper Competition

CONFERENCES PRESENTATIONS

Randomized Robust Price Optimization

- INFORMS Annual Meeting, Phoenix, AZ, Oct. 2023
- SoCal OR/OM Day, Marshall School of Business, USC, CA, May 2023

Randomized Policy Optimization for Optimal Stopping

- INFORMS Annual Meeting, Phoenix, AZ, Oct. 2023
- INFORMS MSOM Conference, Montréal, Canada, Jun. 2023
- INFORMS Revenue Management and Pricing Section Conference, online, Jun. 2022
- INFORMS Annual Meeting, online, Oct. 2021
- INFORMS Annual Meeting, online, Nov. 2020

TEACHING

Fully-Employed MBA Program

Teaching Assistant

MGMTFE402: Data and Decisions (Fall 2020)

Instructor: Velibor Mišić

UCLA Anderson School of Management

Master of Business Analytics

Teaching Assistant

MSA401: Machine Learning for Decision Making (Fall 2021)

Instructor: Uri Maoz

UCLA Anderson School of Management

Master of Business Analytics

UCLA Anderson School of Management

Teaching Assistant

MSA408: Operations Analytics (Spring 2022, Spring 2023)

Instructor: Velibor Mišić

UCLA-NUS Executive MBA Program

UCLA Anderson School of Management

Teaching Assistant

MGMTGEX402: Data Analysis and Management Decisions (Fall 2023)

Instructor: Rakesh Sarin

INDUSTRY EXPERIENCE

Los Angeles Capital Management

Los Angeles, CA.

Research analyst intern

Jul. 2018 - Dec. 2018

- Processed more than 1 TB data, and built Python classes integrated with JavaScript to build an financial dashboard to help the company make better decisions.
- Backtested trading strategies based on technical factors (VWAP) and liquid trade strategy, to provide benchmark for the company's current trading performance.

AWARDS and HONORS

Finalist, INFORMS Finance Section Best Student Paper Competition

2023

Dissertation Year Fellowship, UCLA.

2023

Four-year Ph.D. Fellowship, UCLA Anderson School of Management.

2019 - 2023