Xinyi Guan

xinyi.guan.phd@anderson.ucla.edu | https://xinyi-guan.github.io/

EDUCATION

UCLA Anderson School of Management　　　　　　　　　　　　　Los Angeles, CA.
Ph.D. in Operations Management　　　　　　　　　　　　　　Sep. 2019 – Jun. 2024 (expected)
Advisor: Velibor Mišić

UCLA Anderson School of Management　　　　　　　　　　　　　Los Angeles, CA.
M.S. in Business Analytics　　　　　　　　　　　　　　　　　　Nov. 2017 – Dec. 2018

Peking University　　　　　　　　　　　　　　　　　　　　　Beijing, CHINA
B.S. in Chemistry (Major)　　　　　　　　　　　　　　　　　　Sep. 2013 – Jul. 2017
B.S. in Economics (Double Major)

RESEARCH INTERESTS

Methodologies: data-driven analytics, large-scale optimization
Applications: stochastic control, revenue management, healthcare

PAPERS UNDER REVIEW

Randomized Robust Pricing Optimization (Job Market Paper)
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**

WORKING PAPER

Optimization of Rule-Based Early Warning Systems
with Florin Ciocan and Velibor Mišić
Under review for the *Conference on Neural Information Processing Systems* (NeurIPS 2023).

CONFERENCES PRESENTATIONS

Randomized Robust Pricing Optimization

- INFORMS Annual Meeting, Phoenix, AZ, Oct. 2023 (scheduled)
- 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 (scheduled)
- 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　　　　　　　　　　　UCLA Anderson School of Management
Teaching Assistant
MGMTFE402: Data and Decisions (Fall 2020)
Instructor: Velibor Mišić

Master of Business Analytics　　　　　　　　　　　UCLA Anderson School of Management
Teaching Assistant
MSA401: Machine Learning for Decision Making (Fall 2021)
Instructor: Uri Maoz

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