

Michael Albert

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Academic Appointments

Duke University - Department of Computer Science
Durham, NC
Post-Doctoral Researcher in Artificial Intelligence
August 2016 - Present

The University of Texas at Austin - Department of Computer Science
Austin, TX
Post-Doctoral Researcher in Artificial Intelligence
August 2015 - August 2016

The Ohio State University - Fisher College of Business
Columbus, OH
Visiting Assistant Professor of Finance
August 2013 - May 2015

Education

PhD, Financial Economics, Duke University, 2013.

MS, Computer Science, Duke University, 2013.

BS, Quantitative Finance, Valedictorian, James Madison University, 2006.

BS, Mathematics with minor in Physics, Valedictorian, James Madison University, 2006.

Other Experience

Member of TxDOT 6838 Mega Project as part of a subproject titled "Bringing Smart Transport to Texans: Ensuring the Benefits of a Connected and Autonomous Transport System in Texas."
August 2015 - August 2016

Fields of Research Interest

Algorithmic Mechanism Design, Market Design, Game Theory, Artificial Intelligence, Decision Theory, Transportation, and Corporate Finance

Publications

Journal Articles

Michael Albert, Jason Fink, and Kristen Fink, "Adaptive Mesh Modeling and Barrier Option Pricing Under a Jump-Diffusion Process," *Journal of Financial Research*, 31, 381-408, 2008.

Refereed Conference Papers with Published Proceedings

Guni Sharon, Michael Albert, Tarun Rambha, Stephen Boyles, and Peter Stone, "Traffic Optimization for a Mixture of Self-Interested and Compliant Agents." *Proceedings of the Thirty-Second AAAI Conference on Artificial Intelligence (AAAI-18)*, New Orleans, LA, USA, 2018.

Michael Albert, Vincent Conitzer, and Peter Stone. "Mechanism Design with Unknown Correlated Distributions: Can We Learn Optimal Mechanisms?" *Proceedings of the Sixteenth International Joint Conference on Autonomous Agents and Multi Agent Systems (AAMAS-17)*, Sao Paulo, Brazil, 2017.

Guni Sharon, Josiah Hanna, Tarun Rambha, Michael Levin, Michael Albert, Stephen Boyles and Peter Stone. "Real-time Adaptive Tolling Scheme for Optimized Social Welfare in Traffic Networks." *Proceedings of the Sixteenth International Joint Conference on Autonomous Agents and Multi Agent Systems (AAMAS-17)*, Sao Paulo, Brazil, 2017.

Michael Albert, Vincent Conitzer, and Peter Stone, "Automated Design of Robust Mechanisms." *Proceedings of the Thirty-First AAAI Conference on Artificial Intelligence (AAAI-17)*, San Francisco, CA, USA, 2017.

Josiah Hanna, Michael Albert, Peter Stone, and Donna Chen. "Minimum Cost Matching for Autonomous Carsharing." *Proceedings of the 9th IFAC Symposium on Intelligent Autonomous Vehicles (IAV-2016)*, Leipzig, Germany, 2016.

Michael Albert, Vincent Conitzer, and Giuseppe Lopomo, "Maximizing Revenue with Limited Correlation: The Cost of Ex-Post Incentive Compatibility." *Proceedings of the Thirtieth AAAI Conference on Artificial Intelligence (AAAI-16)*, Phoenix, AZ, USA, 2016.

Michael Albert, Vincent Conitzer, and Giuseppe Lopomo, "Assessing the Robustness of Cremer-McLean with Automated Mechanism Design." *Proceedings of the Twenty-Ninth AAAI Conference on Artificial Intelligence (AAAI-15)*, Austin, TX, USA, 2015.

Refereed Workshop Papers

Guni Sharon, Josiah Hanna, Tarun Rambha, Michael Albert, Peter Stone, and Stephen D. Boyles, "Delta-Tolling: Adaptive Tolling for Optimizing Traffic Throughput," *Proceedings of the 9th International Workshop on Agents in Traffic and Transportation (ATT 2016)*, 2016.

Papers Under Review

Michael Albert, Vincent Conitzer, Giuseppe Lopomo, and Peter Stone, "Mechanism Design for Correlated Valuations: Efficient Methods for Revenue Maximization," Working Paper, Under Submission at Operations Research, 2017.

Mathijs de Weerd, Michael Albert, and Vincent Conitzer, "Complexity of Scheduling Charge in the Smart Grid," Working Paper, Preliminary Version Submitted to AAMAS-18, 2017.

Working Papers

Michael Albert, "Executive Compensation and Firm Leverage," Working Paper, 2014.

Michael Albert, "Financial Development, Intellectual Property Rights, and Growth," Working Paper, 2011.

Technical Reports

Kockelman, K., S. D. Boyles, P. Stone, D. Fagnant, R. Patel, M. W. Levin, G. Sharon, M. Simoni, M. Albert, H. Fritz, R. Hutchinson, P. Bansal, G. Domnenko, P. Bujanovic, B. Kim, E. Pourrahmani, S. Agrawal, T. Li, J. Hanna, A. Nichols, and J. Li. (2017) An Assessment of Autonomous Vehicles: Traffic Impacts and Infrastructure Needs — Final Report. Texas Department of Transportation report FHWA/TX-17/o-6847-1.

Kockelman, K., S. D. Boyles, P. Avery, C. Claudel, L. Loftus-Otway, D. Fagnant, P. Bansal, M. W. Levin, Y. Zhao, J. Liu, L. Clements, W. Wagner, D. Stewart, G. Sharon, M. Albert, P. Stone, J. Hanna, R. Patel, H. Fritz, T. Choudhary, T. Li, A. Nichols, K. Sharma, and M. Simoni. (2016) Bringing Smart Transport to Texans: Ensuring the Benefits of a Connected and Autonomous Transport System in Texas — Final Report. Texas Department of Transportation report FHWA/TX-16/o-6838-2.

Conferences and Presentations

Mechanism Design with Unknown Correlated Distributions: Can We Learn Optimal Mechanisms?

Sixteenth International Joint Conference on Autonomous Agents and Multi Agent Systems (AAMAS-17), Sao Paulo, Brazil, May 10, 2017. (Oral Presentation)

Automated Design of Robust Mechanisms

Third Workshop on Algorithmic Game Theory and Data Science, Boston, MA, June 26, 2017. (Oral Presentation)

New York Computer Science and Economics Day (NYCE-17), New York, NY, May 19, 2017. (Poster Presentation)

Sixteenth International Joint Conference on Autonomous Agents and Multi Agent Systems (AAMAS-17), Sao Paulo, Brazil, May 10, 2017. (Poster Presentation)

Thirtieth AAAI Conference on Artificial Intelligence (AAAI-17), San Francisco, CA, February 7, 2017. (Oral Presentation)

Maximizing Revenue with Limited Correlation: The Cost of Ex-Post Incentive Compatibility

Twenty-Ninth AAAI Conference on Artificial Intelligence (AAAI-16), Phoenix, AZ, February 14, 2016. (Oral Presentation)

Assessing the Robustness of Cremer-McLean with Automated Mechanism Design

Twenty-Ninth AAAI Conference on Artificial Intelligence (AAAI-15), Austin, TX, January 29, 2015. (Oral Presentation)

Executive Compensation and Firm Leverage

Financial Management Association Annual Meeting, October 18, 2014.

Multinational Finance Society Annual Meeting, June 29, 2014.
European Financial Management Association Annual Meeting, June 25, 2014.
The Ohio State University, November 6, 2013.
Instituto Tecnológico Autónomo de México, February 5, 2013.
University of Hawaii, January 15, 2013.
Trans-Atlantic Doctoral Conference, London Business School, May 12, 2012.

Financial Development, Intellectual Property Rights, and Growth

Trans-Atlantic Doctoral Conference, London Business School, May 11, 2011.

Adaptive Mesh Modeling and Barrier Option Pricing

Financial Management Association, October 18, 2007.

Awards and Honors

Duke University Graduate Fellowship 2007-2012.
James Madison University Faculty Award, top graduate of James Madison University 2006.
Outstanding Graduate in Mathematics, James Madison University, 2006.
Outstanding Graduate in Quantitative Finance, James Madison University, 2006.
Shelley Wheeler Scholarship in Quantitative Finance, Outstanding Junior in Quantitative Finance, 2005.
James Roberts Scholarship in Mathematics, Outstanding Junior in Mathematics, 2005.
Eagle Scout, 2000.

Teaching

Duke University (Instructor)

CPS 590.2 - Computation, Information, and Learning in Mechanism Design, 2017.
Teaching rating of 4.92 out of 5.

The Ohio State University (Instructor)

BUSFIN 4252 - International Finance for Undergraduates, 2013-2014.
BUSFIN 7250 - International Finance for MBAs, 2013-2014.
Average teaching rating of 4.4 out of 5 in recent evaluations.

Duke University (Teaching Assistant)

Global Asset Allocation, MBA, Duke University, Professor: Doug Breeden, 2010.
Derivatives, MBA, Duke University, Professor: Adriano Rampini, 2008-2012.
Advanced Corporate Finance, MBA, Duke University, Professor: S. Viswanathan, 2008-2012.
Foundations of Corporate Finance, MMS, Duke University, Professor: David Robinson, 2012.
Global Financial Management, MBA, Duke University, Professor: David Hsieh, 2008-2012

Professional Service

Co-organizing (with Guni Sharon) a special session at the International Symposium on Artificial Intelligence and Mathematics (ISAIM-2018) on “Flow Optimization in Traffic Networks” to be held in January 2018 in Ft. Lauderdale, Florida.

Program Committee Member: Thirty-Second Association for the Advancement of Artificial Intelligence Conference on Artificial Intelligence (AAAI18)

Program Committee Member: Ninth International Workshop on Agents in Traffic and Transportation (ATT2016)

Ad hoc referee: Journal of Empirical Finance, European Journal of Operations Research

Author of several Texas Department of Transportation technical memos on the potential impact of mechanism design to congestion management for autonomous vehicles

Help to organize and participated in a multi-disciplinary seminar series for computer science and economics at Duke University

Helped to organize and participated in Explore UT, an annual open house that provides an opportunity for the public to engage with the research at UT Austin