

# Xintong Wang

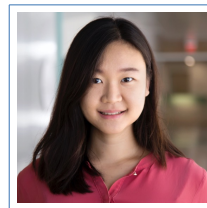
## Curriculum Vitae

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<https://xintongemilywang.github.io/>



## Employment

- 02/2021 – **Postdoctoral Fellow**, *Harvard University*.  
present School of Engineering and Applied Sciences, hosted by David C. Parkes
- 08/2015 – **Research Assistant**, *University of Michigan, Ann Arbor*.  
12/2020 Department of Computer Science and Engineering, advised by Michael P. Wellman
- 05/2019 – **Research Intern**, *J.P. Morgan AI Research, New York City*.  
08/2019 Mentors: Tucker Hybinette Balch, Manuela Veloso
- 05/2018 – **Research Intern**, *Microsoft Research, New York City*.  
08/2018 Mentors: David M. Pennock, David M. Rothschild, Miroslav Dudík
- 05/2014 – **Algorithmic Trading Intern**, *IMC Financial Markets, Chicago*.  
08/2014 Mentor: Floris Ouwendijk

## Education

- 2015 – 2021 **Ph.D. in Computer Science and Engineering**, *University of Michigan, Ann Arbor*.  
Advisor: Michael P. Wellman
- 2015 – 2018 **M.Sc. in Computer Science and Engineering**, *University of Michigan, Ann Arbor*.
- 2011 – 2015 **B.Sc. in Computer Science**, *Washington University in St. Louis*.  
Second Majors in Mathematics and Finance | Magna Cum Lauda

## Research Interests

AI and Economics, Multi-agent Systems, Computational Game Theory, Market Design

## Publications

### Refereed Conference & Journal Publications (\*: equal contribution)

- [r.8] Designing a Combinatorial Financial Options Market  
**Xintong Wang**, David M. Pennock, Nikhil R. Devanur, David M. Rothschild, Biaoshuai Tao, Michael P. Wellman  
*EC 2021: ACM Conference on Economics and Computation*.
- [r.7] Log-time Prediction Markets for Interval Securities  
Miroslav Dudík\*, **Xintong Wang\***, David M. Pennock, David M. Rothschild  
*AAMAS 2021: International Conference on Autonomous Agents and Multiagent Systems*.
- [r.6] Spoofing the Limit Order Book: A Strategic Agent-Based Analysis  
**Xintong Wang**, Christopher Hoang, Yevgeniy Vorobeychik, Michael P. Wellman  
*Games 2021*, 12(2), 46.

- [r.5] Market Manipulation: An Adversarial Learning Framework for Detection and Evasion  
**Xintong Wang**, Michael P. Wellman  
*IJCAI 2020: International Joint Conference on Artificial Intelligence.*
- [r.4] Generating Realistic Stock Market Order Streams  
Junyi Li, **Xintong Wang**, Yaoyang Lin, Arunesh Sinha, Michael P. Wellman  
*AAAI 2020: International Conference on Artificial Intelligence.*
- [r.3] Learning-based Trading Strategies in the Face of Market Manipulation  
**Xintong Wang**, Christopher Hoang, Michael P. Wellman  
*ICAIF 2020: ACM International Conference on AI in Finance.*
- [r.2] A Cloaking Mechanism to Mitigate Market Manipulation  
**Xintong Wang**, Yevgeniy Vorobeychik, Michael P. Wellman  
*IJCAI 2018: International Joint Conference on Artificial Intelligence.*
- [r.1] Spoofing the Limit Order Book: An Agent-based Model  
**Xintong Wang**, Michael P. Wellman  
*AAMAS 2017: International Conference on Autonomous Agents and Multiagent Systems.*

#### Workshop & Consortium Papers

- [w.2] Studies on the Computational Modeling and Design of Financial Markets  
**Xintong Wang**  
*AAMAS 2019 Doctoral Consortium.*
- [w.1] Market Making with Liquidity Adaptation via Learning Rate Tuning  
**Xintong Wang**  
*EC 2017 Workshop on Forecasting.*

#### Honors & Awards

- 2020 **Finalist of CSE Graduate Student Honors Competition**, *University of Michigan, Ann Arbor.*
- 2019 **Rising Stars in EECS Workshop.**
- 2017 **D. E. Shaw Exploration Fellowship.**
- 2015 **Distinction in Mathematics**, *Washington University in St. Louis.*
- 2014 **Washington University Scholarship**, *Washington University in St. Louis.*

#### Teaching & Mentoring Experiences

##### Teaching

##### University of Michigan, Ann Arbor

*Graduate Student Instructor*, EECS 203 Discrete Mathematics | Fall 2016

##### Washington University in St. Louis

*Teaching Assistant*, MEC 290 Microeconomics | Springs 2013, 2014, 2015

*Teaching Assistant*, MGT 100 Individual in a Managerial Environment | Falls 2012, 2013, 2014

##### Research Mentoring

##### University of Michigan, Ann Arbor

Christopher Hoang, B.Sc. in Computer Science | 2018 – 2020

Topic: Designing learning-based trading agents. Related publications: r.3, r.6.

Shashank Kedia, M.Sc. in Computer Science | Spring 2019

Topic: Generative models for agent-based activity traces.

Junyi Li, M.Sc. in Computer Science | 2018 – 2019

Topic: Generative models for time series data (order streams). Related publications: r.4.

Yaoyang Lin, B.Sc. in Computer Science | 2018 – 2019

Topic: Simulation validation and generating time series data. Related publications: r.4.

Noah Fidel, B.Sc. in Data Science Engineering | 2017 – 2018

Topic: Simulation validation and learning from limit order book data.

Zheng Chen, B.Sc. in Computer Science | 2017 – 2018

Topic: Anomaly detection on time-series data.

## Services

**Program Committee Member:** ICAIF 2020, 2021, AI4SG 2021.

**Reviewer:** AAAI, AAMAS, AIES, EC, IJCAI, WINE, IEEE Intelligent Systems.

**Session Chair:** INFORMS 2021 Session on Financial Market Design.

**AI Seminar Tsar,** University of Michigan, 2018 – 2019.

**Student Mentor,** The Ensemble of CSE Ladies, University of Michigan, 2016 – 2020.