

Rigel Galgana

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EDUCATION

- **Massachusetts Institute of Technology** Cambridge, MA, USA
GPA: 5.00; PhD in Operations Research, advised by Negin Golrezaei
Sept 2022 - May 2027 (Anticipated)
- **Brown University** Providence, RI, USA
GPA: 3.87; Magna Cum Laude; Departmental Honors
BSc (Honors) in Applied Mathematics-Computer Science and BA in Mathematics-Economics
Sept 2016 - May 2020

PUBLICATIONS AND WORKING PAPERS

Under Review

- **Robust Multi-Item Demand Autobidding Auctions:** Rigel Galgana, Negin Golrezaei, Yifeng Teng. Under Review at Management Science (Job Market Paper)
- **Gap Based Learning in Multi-unit Markets:** Rigel Galgana, Negin Golrezaei. Under Review at Operations Research
- **Weak Mean Based Algorithms:** Rigel Galgana, Zezheng Lyu. Under Review at AISTats
- **Best Response Convergence:** Rigel Galgana. Under Review at ICLR

Working Papers

- **Learning Augmented Budget Constrained First-Price Auctions:** Rigel Galgana, Sourav Sahoo
- **Moneyless Allocation with Heterogeneous Durations:** Rigel Galgana, Negin Golrezaei, Yifeng Teng
- **Too Many Papers to Review: When Less is More:** Rigel Galgana, Farrell Wu
- **Private and Social Interview Design:** Rigel Galgana, Sivakorn Sanguanmoo, Sitta Tantikul, Farrell Wu

Published

- **The Risks and Rewards of User Expressiveness in Revenue-Driven Recommendation:** Yeganeh Alimohammadi, Rigel Galgana, Negin Golrezaei. Accepted to NeurIPS MLxOR
- **Learning in Repeated Multiunit Pay-as-Bid Auctions:** Rigel Galgana, Negin Golrezaei. Manufacturing & Service Operations Management (M&SOM) 2025
- **A Dynamic Program for Computing the Joint Cumulative Distribution Function of Order Statistics:** Rigel Galgana, Amy Greenwald, Takehiro Oyakawa, Cengke Shi. SIAM ACDA 2021
- **Computing Boundary Crossing Probabilities of General Empirical Processes:** Rigel Galgana, Amy Greenwald, Takehiro Oyakawa. SIAM ACDA 2023

Other

- **Calibrating the Search: Valid Inference for LLM-Driven Alpha Mining:** Rigel Galgana, Zezheng Lyu. Under Review at AISTats
- **Exact Expressions of Entropy for Classical Non-interacting Many-body Systems:** Rigel Galgana, Henrik Heelweg, Yuheng Wu.
- **Efficient Algorithms to Sample from Order Statistic Distributions:** Cyrus Cousins, Rigel Galgana, Shamay Samuel.
- **Optimal Reserve Price Estimation in the Generalized First and Second Price Auctions with Best Response Dynamics:** Rigel Galgana. Undergraduate Thesis (Brown, 2020), advised by Amy Greenwald

WORK EXPERIENCE

- **AQR Capital Management** Greenwich, CT, USA
Portfolio Implementation Analyst
Summer 2019, July 2020 - Feb 2022
 - **Responsibilities:** Oversaw Macro Alternative Premia systematic fund implementations; Systematized and analyzed merger arbitrage discretionary strategies; Improved fixed income risk hedging procedure and transaction cost model

RESEARCH EXPERIENCE

- **Massachusetts Institute of Technology** Cambridge, MA, USA
Graduate Research Assistant
Sept 2022-Present
 - **Negin Golrezaei:** Online learning, algorithmic game theory, combinatorial auctions
- **Stanford University** Palo Alto, CA, USA
Visiting Student Researcher
July 2025-July 2026
 - **Negin Golrezaei, Yeganeh Alimohammadi:** Online learning, AI-assisted product search
- **Brown University** Providence, RI, USA
Undergraduate Research Assistant
June 2018 - May 2020
 - **Amy Greenwald, E-GLAMOR Lab:** Computational statistics, algorithmic game theory, sponsored search auctions

TEACHING EXPERIENCE

Spring 2025 (MIT): Introduction to Operations Management (MIT, Graduate TA)

Fall 2018 - Spring 2020 (Brown): Introductory Probability & Statistics, Introductory Machine Learning, Mathematical Statistics, Algorithm Design and Analysis, Combinatorial Optimization, Algorithmic Game Theory

HONORS AND AWARDS

2020: Computing Research Association, Undergraduate Researcher Award (H. Mention), Sigma Xi nomination, Applied Math-Computer Science departmental honors

2018-2020: Brown University UTRA, Undergraduate Teaching and Research Award (research 2018, teaching 2019-2020)