Anri Gu

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Education

University of Chicago   *Chicago, IL*
Computer Science (PhD)   *Sept 2025 -*
Advisor: Haifeng Xu

University of Michigan   *Ann Arbor, MI*
B.S. in Computer Science (Honors) and Economics; GPA 3.94/4.0   *Sept 2021 - April 2025*
Advisor: Michael P. Wellman

University of Oxford   *Oxford, UK*
Visiting Student   *January 2024 - July 2024*

Publications

1. The Prospects and Challenges of AI Prophecy: Understanding LLM-as-a-Prophet with Prophet Arena
   Q. Yang*, S. Mahns*, S. Li* **A. Gu***, J. Wu, and H. Xu
   In submission.

2. Market Selection with Midpoint Matching: A Strategic Agent-Based Analysis.
   G. Smithline, **A. Gu**, and M. P. Wellman
   Accepted to *the 6th ACM International Conference on AI in Finance (ICAIF)*, 2025.

3. Explicit Exploration for High-Welfare Equilibria in Game-Theoretic Multiagent Reinforcement Learning.
   A. Nguyen, **A. Gu**, and M. P. Wellman
   In *Proceedings of the 42nd International Conference on Machine Learning (ICML)*, 2025.

4. The Effect of Liquidity on the Spoofability of Financial Markets.
   A. Gu, Y. Wang, C. Mascioli, M. Chakraborty, R. Savani, T. L. Turocy, and M. P. Wellman
   In *Proceedings of the 5th ACM International Conference on AI in Finance (ICAIF)*, 2024.
   Best Paper Award.

5. A Financial Market Simulation Environment for Trading Agents Using Deep Reinforcement Learning.
   C. Mascioli, **A. Gu**, Y. Wang, M. Chakraborty, and M.P. Wellman.
   In *Proceedings of the 5th ACM International Conference on AI in Finance (ICAIF)*, 2024.

6. Market Making with Learned Beta Policies.
   Y. Wang, R. Savani, **A. Gu**, C. Mascioli, T. L. Turocy, and M. P. Wellman and M.P. Wellman.
   In *Proceedings of the 5th ACM International Conference on AI in Finance (ICAIF)*, 2024.

* denotes equal contributions.

Work Experience

CSE 592: Graduate-level Foundations of AI Undergraduate Teaching Assistant   *Ann Arbor, MI*
                                                                                   Jan 2025 – April 2025
Supervised by Prof. Elizabeth Bondi-Kelly

SI 311: Applied Machine Learning Undergraduate Teaching Assistant   *Ann Arbor, MI*
Supervised by Prof. Karthik Srinivasan   *Jan 2025 – April 2025*

Expedia Group   *Chicago, IL*
Software Engineering Intern   *May 2023 – Aug 2023*

LearningA-Z   *Ann Arbor, MI*
Software Engineering Intern   *May 2022 – Aug 2022*

Awards and Invited Talks

- CRA Outstanding Undergraduate Researcher Award -Honorable Mention (2025)

- University of Oxford Algorithmic Game Theory Seminar (February 2024)

- University of Michigan SRG Seminar (October 2023)

- Broadridge Canada Scholarship (Fall 2021 – Spring 2025)