

XIAOJIE MAO

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Lihua Building (李华楼) B418, Tsinghua University

EDUCATION BACKGROUND

Cornell University	New York, NY
Ph.D. in Statistics, with minor in Operations Research.	2016.09 – 2021.05
<ul style="list-style-type: none">• Thesis: <i>Machine Learning Methods for Data-Driven Decision Making</i>.• Thesis Committee: Nathan Kallus (Chair), Madeleine Udell (Co-Chair), Peter Frazier, Thorsten Joachims.	
M.S. in Statistics.	2019.12
Wuhan University	Wuhan, China
B.A. in Mathematical Economics.	2012.09 – 2016.06
Top 1% of 2016 graduates (among 7000+) awarded with 100% tuition waiver, major GPA 3.96 (rank 1/117), National Scholarship (国家奖学金) for 3 times.	

WORK EXPERIENCE

Tsinghua University, School of Economics and Management (SEM)	Beijing, China
Associate Professor in Management Science and Engineering.	2024.07 – present
Assistant Professor in Management Science and Engineering.	2021.07 – 2024.07
<ul style="list-style-type: none">• Research Areas: data-driven decision making, causal inference, statistical machine learning.	
Tsinghua University, Research Center for Contemporary Management	Beijing, China
Associate Research Fellow	2024.01 – present
Capital One	New York, NY
Data Science Researcher Intern	2018.06 – 2018.08

PUBLICATIONS AND PREPRINTS (AUTHORSHIP IN ALPHABETICAL ORDER)

† indicates student mentees

Journal Publications

7. Guido Imbens, Nathan Kallus, Xiaojie Mao, Yuhao Wang. **Long-term causal inference under persistent confounding via data combination.** *Forthcoming in Journal of the Royal Statistical Society Series B.*
6. Nathan Kallus, Xiaojie Mao. **On the Role of Surrogates in the Efficient Estimation of Treatment Effects with Limited Outcome Data.** *Forthcoming in Journal of the Royal Statistical Society Series B.*
5. Nathan Kallus, Xiaojie Mao, Masatoshi Uehara. **Localized Debiased Machine Learning: Efficient Estimation of Quantile Treatment Effects, Conditional Value at Risk, and Beyond.** *Journal of Machine Learning Research, 2024.*
4. Nathan Kallus, Xiaojie Mao. **Stochastic Optimization Forests.** *Management Science, 2023.*
3. Yichun Hu, Nathan Kallus, Xiaojie Mao. **Fast Rates for Contextual Linear Optimization.** *Management Science (Fast Track), 2022.*

2. Yichun Hu, Nathan Kallus, Xiaojie Mao. **Smooth Contextual Bandits: Bridging the Parametric and Non-differentiable Regret Regimes.** *Operations Research*, 2022.
 - **Finalist for Applied Probability Society 2020 Best Student Paper Competition.**
 - Preliminary version accepted by the 33rd Annual Conference on Learning Theory (COLT 2020).
1. Nathan Kallus, Xiaojie Mao, Angela Zhou. **Assessing Algorithmic Fairness with Unobserved Protected Class Using Data Combination.** *Management Science (Special Section on Data-Driven Prescriptive Analytics)*, 2021.
 - Preliminary version accepted by NeurIPS 2019 workshop on Fair Machine Learning for Health and ACM FAT* 2020.
 - NeurIPS 2019 travel award.

Peer-Reviewed Conference Publications

7. Yichun Hu, Nathan Kallus, Xiaojie Mao, Yanchen Wu[†]. **Contextual Linear Optimization with Bandit Feedback.** *Forthcoming in Annual Conference on Neural Information Processing Systems*, 2024.
6. Andrew Bennett, Nathan Kallus, Xiaojie Mao, Whitney Newey, Vasilis Syrgkanis, Masatoshi Uehara. **Inference on Strongly Identified Functionals of Weakly Identified Functions.** *Conference on Learning Theory*, 2023.
5. Andrew Bennett, Nathan Kallus, Xiaojie Mao, Whitney Newey, Vasilis Syrgkanis, Masatoshi Uehara. **Minimax Instrumental Variable Regression and L2 Convergence Guarantees without Identification or Closedness.** *Conference on Learning Theory*, 2023.
4. Nathan Kallus, Xiaojie Mao, Kaiwen Wang[†], Zhengyuan Zhou. **Doubly Robust Distributionally Robust Off-Policy Evaluation and Learning.** *International Conference on Machine Learning*, 2022.
3. Nathan Kallus, Xiaojie Mao, and Angela Zhou. **Interval Estimation of Individual-level Causal Effects under Unobserved Confounding.** *International Conference on Artificial Intelligence and Statistics*, 2019.
2. Jiahao Chen, Nathan Kallus, Xiaojie Mao, Geoffrey Svacha, Madeleine Udell. **Fairness Under Unawareness: Assessing Disparity When Protected Class is Unobserved.** *ACM Conference on Fairness, Accountability, and Transparency in Machine Learning*, 2019.
1. Nathan Kallus, Xiaojie Mao, and Madeleine Udell. **Causal Inference with Noisy and Missing Covariates via Matrix Factorization.** *Annual Conference on Neural Information Processing Systems*, 2018.

Working Papers

7. Yong Liang, Xiaojie Mao, Shiyuan Wang[†]. **Online Joint Optimization of Inventory and Dynamic Assortment.**
6. Bowen Shi[†], Xiaojie Mao, Mochen Yang, Bo Li. **What, Why, and How: An Empiricist's Guide to Double/Debiased Machine Learning.** *SSRN working paper 4677153*.
5. Andrew Bennett, Nathan Kallus, Xiaojie Mao, Whitney Newey, Vasilis Syrgkanis, Masatoshi Uehara. **Source Condition Double Robust Inference on Functionals of Inverse Problems.** *arxiv preprint 2307.13793*.
4. Jian Chen, Zhehao Li[†], Xiaojie Mao. **Learning under Selective Labels with Data from Heterogeneous Decision-makers: An Instrumental Variable Approach.** *arxiv preprint 2306.07566*.

3. Yong Liang, Xiaojie Mao, Shiyuan Wang[†]. **Online Joint Assortment-Inventory Optimization under MNL Choices.** *arxiv preprint 2304.02022*.
2. Guido Imbens, Nathan Kallus, Xiaojie Mao. **Controlling for Unmeasured Confounding in Panel Data Using Minimal Bridge Functions: From Two-Way Fixed Effects to Factor Models.** *arXiv preprint arXiv: 2108.03849*.
1. Nathan Kallus, Xiaojie Mao, Masatoshi Uehara. **Causal Inference Under Unmeasured Confounding With Negative Controls: A Minimax Learning Approach.** *arXiv preprint arXiv: 2103.14029*.

TEACHING

Tsinghua University

Instructor

- Probability Theory and Mathematical Statistics (概率论与数理统计), 2022 - 2024 Fall (rated as top 5% of Tsinghua undergraduate level courses by students in 2023 Fall).
- Data Analytics: Inference and Decision-Making (数据分析: 推断与决策), 2022 - 2023 Spring, 2023 - 2024 Fall (rated as top 5% of Tsinghua graduate level courses by students in 2023 Fall).
- Empirical Methods in Management Science (管理科学中的实证方法), 2022 - 2024 Spring, 2024 Fall.

Cornell University

Teaching assistant

- ORIE 5750/CS 5785 Applied Machine Learning, 2019 Fall.
- STSCI 5110/ILRST 5110 Statistical Methods for Social Science, 2018 Spring.
- BTRY 6010/ILRST 6100 Statistical Methods I, 2016 Fall, 2017 Fall.

Wuhan University

Teaching assistant

- Introduction to Probability Theory, 2015 Fall.
- Introduction to Mathematical Statistics, 2015 Spring.

GRANTS

Theory and Methods of Data-driven Decision-Making, National Science Fund for Excellent Young Scholars (优秀青年科学基金项目), Principal Investigator (2024.01 - 2026.12)

Long-term Causal Inference and Decision-Making via Data Combination, Young Scientists Fund of NSFC (青年科学基金项目), Principal Investigator (2023.01 - 2025.12)

Intelligent Control Systems under Hardware Constraints, National Key R&D Program of China (科技创新 2030 重大项目), Participant (2023.01 - 2025.12)

Decision Theory and Methods for Supply Chain Resilience and Security, Major Program of NSFC (自然重大项目子课题), Participant (2023.01 - 2027.12)

AWARDS

Tsinghua University

- 2023 Award for Excellence in Teaching (学校年度教学优秀奖)

Tsinghua School of Economics and Management

- 2024 First Prize for Excellence in Teaching (学院教学优秀一等奖)
- 2023 Outstanding Faculty Award (学院先进工作者), 2023 Award for Excellence in Research (学院科研优秀奖), 2023 Second Prize for Excellence in Teaching (学院教学优秀二等奖)

AISTATS 2023 Top 10% Reviewer (2023.02)

Applied Probability Society Best Student Paper Competition, Finalist (2020)

Undergraduate National Scholarship (本科生国家奖学金), Ministry of Education (2013, 2014, 2015)

STUDENT MENTORING

Postdocs

- Xixi Li (李茜茜, PhD in Statistics from University of Manchester), Shuimu Tsinghua Scholar (水木学者), 2024-present.

Ph.D. Students (Main/Co-Advisor)

- Tianrun Zhao (赵添润, 清华管科博士 23 级), 2024-present, co-advised with Yong Liang
- Zhehao Li (李哲浩, 清华管科博士 21 级), 2021-present, co-advised with Jian Chen
- Shiyuan Wang (王诗媛, 清华管科博士 20 级), 2021-2025, co-advised with Yong Liang, expected to join Shanghai University of Finance and Economics as an Assistant Professor
- Shangkun Che (车尚锟, 清华管科博士 20 级), 2021-2025, co-advised with Hongyan Liu, expected to join Wuhan University as an Assistant Professor

Ph.D. Students (Ad-hoc Project Mentor)

- Yanchen Wu (吴彦辰, 清华管科博士 23 级), 2024-present, project mentor
- Bowen Shi (史博文, 清华管科博士 22 级), 2021-present, project mentor, joint with Bo Li

Master Students

- Hao Zhang (章昊, MBA 23 级), 2024-present
- Yuanju Fang (房远举, 清华金融硕士 24 级), 2024-present
- Shicheng Li (李柿澄, 清华-哥大商务分析硕士 23 级), 2023-present
- Haonan Zhou (周昊男, 清华-哥大商务分析硕士 23 级), 2023-present
- Yaning Xu (徐雅凝, 清华金融硕士 21 级), 2021-2023, first position: 上海鸣石私募基金

Undergraduate Students

- Songliang Chen (陈松良, 清华数学 21 级), 2023-present
- Chao Liu (刘超, 清华未央 21 级), 2024-present
- Peiran Su (苏沛然, 清华未央 22 级), 2024-present
- Bolin Fan (范博霖, 清华信管 22 级), 2024-present
- Zijia Chen (陈梓佳, 清华经金 21 级), 2024-present, first position: PhD in Management Science and Engineering, Tsinghua University.
- Boxuan Dong (董博宣, 清华经金 21 级), 2023, first position: Tsinghua-Columbia Dual Master's Degree Program in Business Analytics.
- Yihui He (何熠辉, 北大数学 20 级), 2023, first position: PhD in Statistics, Upenn Wharton.
- Sijia Liu (刘思嘉, 清华信管 20 级), 2023, first position: Tsinghua-Columbia Dual Master's Degree Program in Business Analytics.
- Yuhui Li (李禹辉, 清华致理 20 级), 2023, first position: Master in OR, Columbia University.

- Sijia Meng (孟思嘉, 清华信管 20 级), 2023-2024, first position: Master in Business Analytics, Guanghua School of Management at Peking University.
- Fuling Zhang (张福铃, 清华信管 20 级), 2023-2024, first position: Tsinghua-Columbia Dual Master's Degree Program in Business Analytics.
- Baojun Liao (廖葆均, 清华信管 19 级), 2022-2023, first position: 衍盛资产
- Zhiyuan Tang (唐致远, 清华自动化 18 级), 2022-2023, first position: PhD in Operations Management, Naveen Jindal School of Management at UT Dallas

ACADEMIC SERVICE

Editorial Service

Journal of System Science and System Engineering

- Associate editor 2025 - present
- Guest editor 2023 - 2024

Journal and Conference Paper Reviewer:

- Statistics and Econometrics: Biometrika, Econometrica, Journal of the American Statistical Association, Journal of Econometrics, Journal of the Royal Statistical Society (Series B), Review of Economics and Statistics, Statistics and Computing, Statistica Sinica.
- Business and Management: Information & Management, Information Systems Research, Management Science, Operations Research, Production and Operations Management.
- Machine Learning and Data Mining: Journal of Machine Learning Research, Data Mining and Knowledge Discovery, NeurIPS 2018 - 2023, ICML 2019 - 2022, AISTATS 2019 - 2023, ACM FAccT 2021 - 2022.
- Others: Mathematical Programming, Transportations Research.

Conference Service

Area Chair: NeurIPS 2024, ICML 2025, NeurIPS 2025.

Session Chair:

- INFORMS International Meeting 2025 (Singapore), session “Frontiers in Data-driven Decision Making Methods”.
- POMS-HK 2024 (HKUST), session “Frontiers in Data-driven Decision Making Algorithms”.
- American Causal Inference Conference 2024 (Seattle Washington), session “Long-Term Causal Inference”.

Member of Academic Committee (学术委员会), National Conference on Supply Chain and Operation Management (ISCOM) 2024.

Program committee for NeurIPS 2018 workshop “*Challenges and Opportunities for AI in Financial Services: the Impact of Fairness, Explainability, Accuracy, and Privacy*” and NeurIPS 2020 workshop “*Fair AI in Finance*”.

Administrative Service

Tsinghua MS&E Faculty Hiring Committee Member	2021 - present
Tsinghua MS&E Undergraduate Student Affairs Committee Member	2021 - present
Tsinghua MS&E Master Student Affairs Committee Member	2021 - present
Tsinghua MS&E Ph.D. Student Affairs Committee Member	2021 - present

Tsinghua MS&E Research and Conference Coordination Committee Member	2021 - present
Organizer, Tsinghua MS&E PhD student study group on Data-driven Decision-Making	2021 - 2024
Organizer, Tsinghua MS&E PhD student study group on Causal Inference + AI	2023 - present
Undergraduate Student Advisor, SEM Class 41 (经 41 班班主任)	2024 - present

Other Service

Reviewer for grant proposals for National Science Foundation of China	2024 - present
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INVITED PRESENTATIONS

Conference or Workshop Presentations

Workshop on “Causal Inference: Bridging Theory and Practice”, Tsinghua Sanya International Mathematics Forum	2025.01
Excellent Scholar Talk (杰出学者论坛报告), National Conference on Supply Chain and Operation Management (ISCOM)	2024.12
Workshop on Data-Driven Decision-Making, University of Chinese Academy of Sciences	2024.11
Workshop on the Frontiers of Statistics and Management Science (第一届统计与管理科学前沿交叉论坛), University of Science and Technology of China	2024.11
Plenary talk, NSFC Young Scientist Fund Workshop (青年基金项目交流会特邀大会报告)	2024.09
Workshop on “Robustness meets Causality”, Shanghai Qizhi Institute	2024.07
Chinese Scholars Association for Management Science And Engineering Annual Conference	2024.07
Summer Workshop on AI for Business, INFORMS College on Artificial Intelligence	2024.07
Hangzhou International Conference on Frontiers of Data Science	2024.07
International Chinese Statistical Association Conference, Wuhan	2024.06
The 30th Anniversary of Wuhan University Institute of Advanced Study	2024.06
American Causal Inference Conference	2024.04
Chinese Causal Inference Conference	2024.03
The 14th POMS-HK International Conference	2024.01
National Conference on Supply Chain and Operation Management (ISCOM)	2023.12
INFORMS Annual Meeting 2023 Invited Session “Optimization for Experimentation and Personalization in Managerial Settings”	2023.10
Annual Conference on E-Commerce and Digital Innovations	2023.08
Hangzhou International Conference on Frontiers of Data Science	2023.08
International Conference on Service Systems and Service Management	2023.08
Chinese Scholars Association for Management Science and Engineering Annual Conference	2023.07
Productions and Operations Management Society Annual Conference	2023.05
American Causal Inference Conference	2023.05
INFORMS Annual Meeting 2021 Invited Session “Learning and Decision Making with Contextual Information”	2021.11
Tsinghua Symposium on Statistics and Data Science for Young Scholars	2021.10
INFORMS Annual Meeting 2021 Award Session for Applied Probability Society	2021.11
Kellogg-Wharton OM Workshop	2020.07
Conference of Learning Theory 2020	2020.07
Atlantic Causal Inference Conference (cancelled due to COVID19)	2020.05
INFORMS Annual Meeting 2019 invited session “Learning & Optimization in Healthcare”	2019.10
INFORMS Annual Meeting 2019 invited session “Data-Driven Models and Algorithms”	2019.10
Annual Young Researchers Workshop, Cornell ORIE Department	2019.10
ACM FAT* 2019	2019.01

Department Seminars

Huazhong University of Science and Technology, School of Management	2025.01
Remin University, Institute of Statistics and Big Data	2024.11

University of Chinese Academy of Sciences, School of Economics and Management	2024.09
Beijing Jiaotong University, School of Economics and Management	2024.06
Chinese University of Hong Kong (Shenzhen), School of Data Science	2024.04
Peking University, Guanghua School of Management	2024.03
Remin University, School of Statistics	2023.05
HKUST, Industrial Engineering and Decision Analytics	2023.05
New York University Shanghai	2023.04
Shanghai Jiaotong University, Antai College of Economics and Management	2023.03
Tsinghua University, Lab of Computational Social Science and State Governace	2022.12
Wuhan University, Department of Mathematical Economics and Mathematical Finance	2021.06
Tsinghua University, Department of Management Science and Engineering	2020.12
City University of Hong Kong, Department of Management Science	2020.12
Chinese University of Hong Kong, Department of Decision Science and Managerial Economics	2020.12
University of Hong Kong, Faculty of Business and Economics	2020.11
Shanghai University of Finance and Economics, Institute for Interdisciplinary Sciences	2020.11
Chinese University of Hong Kong, Department of Statistics	2020.11
Chinese University of Hong Kong (Shenzhen), School of Data Science	2020.11
Tsinghua University, Department of Management Science and Engineering	2020.01
Shanghai University of Finance and Economics, Institute for Interdisciplinary Sciences	2020.01
Shanghai Jiaotong University, John Hopcroft Center for Computer Science	2020.01
Wuhan University, Department of Mathematical Economics and Mathematical Finance	2020.01

Other Presentations

Bear Club (狗熊会) Online Seminar	2024.07
Online Causal Inference Seminar	2021.08
University College London, Arthur Gretton's Group in Center for CSML	2021.06
Peking University, Xiaohua Zhou's Group in Department of Biostatistics	2021.06
Online Causal Inference Seminar	2020.09
Capital One workshop on Fair and Responsible AI in Finance	2018.10