Stanford

Eric Sager Luxenberg

Ph.D. Student in Electrical Engineering, admitted Autumn 2020

Publications

PUBLICATIONS

- **Portfolio Optimization with Cumulative Prospect Theory Utility via Convex Optimization** *COMPUTATIONAL ECONOMICS*
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- **Portfolio construction with Gaussian mixture returns and exponential utility via convex optimization** *OPTIMIZATION AND ENGINEERING*
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- **Strategic Asset Allocation with Illiquid Alternatives**
  Luxenberg, E., Boyd, S., van Beek, M., Cao, W., Kochenderfer, M., ACM
  ASSOC COMPUTING MACHINERY.2022: 249-256

- **Discovery of surrogate agonists for visceral fat Treg cells that modulate metabolic indices in vivo.** *eLife*
  Fernandes, R. A., Li, C., Wang, G., Yang, X., Savvides, C. S., Glassman, C. R., Dong, S., Luxenberg, E., Sibener, L. V., Birnbaum, M. E., Benoist, C., Mathis, D., Garcia, et al
  2020; 9

- **Using machine learning to discover shape descriptors for predicting emulsion stability in a microfluidic channel.** *Soft matter*
  Khor, J. W., Jean, N., Luxenberg, E. S., Ermon, S., Tang, S. K.
  2018