Anran Hu

anran_hu@berkeley.edu Tel: 510-693-2808

2521 Hearst Avenue, Berkeley, CA, 94709

EDUCATION

UC Berkeley [GPA: 4.00/4.00, Advisor: Xin Guo] *Aug. 2016 – Aug. 2022 (expected)*

Ph.D., Industrial Engineering and Operations Research (IEOR) (in progress)
M.S., Industrial Engineering and Operations Research (IEOR)
Courses: Probability Theory (A+), Applied Stochastic Processes I, II (A+), Theoretical Statistics (A+), Convex Optimization and Approximation (A+), Network Flows and Graphs (A+), Mathematical Programming (A+)

Peking University [GPA: 3.74/4.00, Advisor: Zaiwen Wen] *Sept. 2012 – July. 2016*

B.S., School of Mathematical Sciences (SMS), Department of Probability and Statistics

PUBLICATIONS & PREPRINTS

- **A General Framework for Learning Mean-Field Games**
  X. Guo, A. Hu, R. Xu and J. Zhang. *Preprint, arXiv:2003.06069.*
  Accepted, Mathematics of Operations Research (MOR).
- **Theoretical Guarantees of Fictitious Discount Algorithms for Episodic Reinforcement Learning and Global Convergence of Policy Gradient Methods**
  X. Guo, A. Hu and J. Zhang. *Preprint, arXiv: 2109.06362.*
  To appear, AAAI Conference on Artificial Intelligence, 2022.
- **Learning Mean-Field Games**
  X. Guo, A. Hu, R. Xu and J. Zhang. *Neural Information Processing Systems (NeurIPS), 2019.*
- **Consistency and Computation of Regularized MLEs for Multivariate Hawkes Processes**
  X. Guo, A. Hu, R. Xu and J. Zhang. *Preprint, arXiv:1810.02955.*
  Short version appeared in NeurIPS 2018 Workshop on Causal Learning.
- **Logarithmic Regret for Episodic Continuous-Time Linear-Quadratic Reinforcement Learning over a Finite-Time Horizon**
  M. Basei, X. Guo, A. Hu and Y. Zhang. *Preprint, arXiv:2006.15316, submitted to J. Mach. Learn. Res.*
- **Reinforcement Learning for Linear-Convex Models with Jumps via Stability Analysis of Feedback Controls**
  X. Guo and A. Hu and Y. Zhang. *Preprint, arXiv:2104.09311, revision, SIAM J. Control Optim.*

WORK EXPERIENCE

May. 2019 – Aug. 2019 **Applied Scientist Intern, Amazon, Seattle** **Manager: Dr. Xinyang Shen**
Data-Driven Large-Scale Inbound Behavior Prediction for Third-Party Sellers

INVITED TALKS & PROFESSIONAL SERVICES

- INFORMS Annual Meeting, 2018 (Phoenix, AZ), 2019 (Seattle, WA), 2020 (Virtual)
- Neural Information Processing Systems, Poster, Vancouver, December 10, 2019
- Berkeley-Stanford Workshop on Mathematical and Computational Finance, Stanford University, CA (July. 2018)
- Graduate student instructor for IEOR 120/170/172/221/241/263B
- Reviewer: Journal of Optimization Theory and Applications (JOTA), Mathematical Finance, NeurIPS 2021/2022, ICLR 2022, ICML 2022

HONORS AND AWARDS

- Outstanding Graduate Student Instructor (top 10%) 2021
- Berkeley Marshall-Oliver-Rosenberger Fellowship 2020
- NeurIPS Travel Award 2019
- Berkeley IEOR First Year Faculty Fellowship Award 2017
- Baosteel Scholarship, Peking University (top 0.1%) 2015
- Meritorious Award of 2015 ICM 2015
- First Prize of 2015 Challenge Cup, Peking University 2015

SKILLS

- **Programming & Software:** Python, Matlab, R, SQL, LaTeX
- **Specialization:** Applied Probability, Reinforcement Learning, Statistical/Machine Learning, Optimization