

Guanyu Jin

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EDUCATION

- **University of Amsterdam** 2021 - 2025
PhD in Robust Optimization and Mathematical Risk Theory
- **Leiden University** 2015 - 2020
Master and Bachelor Mathematics
 - Cum Laude
- **Leiden University** 2014 - 2015
Propaedeutic Life Science and Technology
 - Cum Laude

RESEARCH VISITS AND EXPERIENCE

- **University of Amsterdam** Jan 2021 - July 2025
PhD Candidate Amsterdam, the Netherlands
 - Advisors: Prof. Roger J. A. Laeven and Prof. Dick den Hertog
 - Section Actuarial Science and Mathematical Finance, Department of Quantitative Economics
 - Specialized in Robust Optimization and Mathematical Risk Theory
- **Columbia University** March 2024 - April 2024
Visiting PhD Researcher New York, USA
 - Visiting Professor Henry Lam at the Department of Industrial Engineering and Operations Research
- **Technion - Israel Institute of Technology** April 2023
Visiting PhD Researcher Haifa, Israel
 - Visiting Professor Aharon Ben-Tal at the Department of Data and Decision Sciences
- **Centrum Wiskunde en Informatica** Jan 2020- Oct 2020
Machine Learning Research Intern Amsterdam, the Netherlands
 - Advisors: Prof.dr. Wouter M. Koolen and Dr. Odysseas Kanavetas

PREPRINTS

- [1] Robust Optimization of Rank-Dependent Models with Uncertain Probabilities (2025). [Link](#).
Co-authors: Roger J. A. Laeven and Dick den Hertog
Submitted to Management Science
- [2] Constructing Uncertainty Sets for Robust Risk Measures: A Composition of ϕ -Divergences Approach to Combat Tail Uncertainty. (2025). [Link](#).
Co-authors: Roger J. A. Laeven, Dick den Hertog and Aharon Ben-Tal
- [3] A New Distributionally Robust Optimization Model Based on Maxiance Regularization. (2025). [Link](#).
Co-authors: Roger J. A. Laeven and Henry Lam

WORK IN PROGRESS

- [1] Sample Average Approximation of Risk Functionals: Non-Asymptotic Error Bounds.
Co-authors: Roger J. A. Laeven and Volker Kraëtschmer

TEACHING

- Advanced Mathematics and Economics of Risk
- Statistics for Economists 2
- Introduction to Data Science and Data Preprocessing

PROGRAMMING AND SOFTWARE SKILLS

- Python, R
- CVXPY, GUROBI, MOSEK, IPOPT

GRANT

- Amsterdam University Fund

LANGUAGES

Dutch, English, Chinese