Guanyu Jin

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Education

- **University of Amsterdam** *2021 - 2025*
  PhD in Distributionally 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 Distributionally 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

[4] ROBIST: Robust Optimization by Iterative Scenario Sampling and Statistical Testing (2024). Link.
Co-authors: Justin Starreveld, Roger J. A. Laeven and Dick den Hertog
Under Revision at Computers & Operations Research

Work in Progress

[1] Sample Average Approximation of Risk Functionals: Non-Asymptotic Error Bounds. Link
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