

# JIAMENG LYU

✉ lvjm21@mails.tsinghua.edu.cn · 🔗 <https://jiamenglyu.github.io>

## EDUCATION

---

**Tsinghua University**, Beijing, China Aug.2021 –Present

Ph.D. Candidate in Applied Mathematics **Advisor:** Prof. Yuan Zhou

**University of Science and Tchenology of China (USTC)**, Hefei, China Aug.2017 –Jul. 2021

B.S. in Statistics (Honor Degree)

**Rank:** 2 / 40 **Guo Moruo Schlorship** (The highest honor for undergraduates in USTC)

## RESEARCH INTERESTS

---

My research interests lie broadly in **online learning**, **online optimization**, **statistical machine learning** and **causal inference**, with a particular emphasis on the application of these methods in the field of **inventory and revenue management**.

## PUBLICATIONS AND PREPRINTS

---

(\* refers to alphabetical order and \*\* refers to equal contribution)

- [1] **Jiameng Lyu\***, Jinxing Xie\*, Shilin Yuan\*, Yuan Zhou\*. [A Minibatch-SGD-Based Learning Meta-Policy for Inventory Systems with Myopic Optimal Policy](#). Under major revision at *Management Science*.
- [2] Xi Chen\*, **Jiameng Lyu\***, Xuan Zhang\*, Yuan Zhou\*. [Fairness-aware Online Price Discrimination with Nonparametric Demand Models](#). Under major revision at *Operations Research*.
- [3] Xi Chen\*, **Jiameng Lyu\***, Yining Wang\*, Yuan Zhou\*. [Network Revenue Management with Demand Learning and Fair Resource-Consumption Balancing](#). Accept to *Production and Operations Management*.
- [4] Qi Qi\*\*, **Jiameng Lyu\*\***, Kung-Sik Chan, Er-Wei Bai, Tianbao Yang. [Stochastic Constrained DRO with a Complexity Independent of Sample Size](#). *Transactions on Machine Learning Research*, 2023.

## TEACHING EXPERIENCES

---

### Tsinghua University:

- Teaching Assistant: Linear Algebra (10421324) Fall 2021
- Teaching Assistant: Mathematical Foundations of Machine Learning (44760153) Spring 2022
- Co-Instructor: Probability Tutorial Course for Yau College Student Mathematics Contest Spring 2022
- Teaching Assistant: Machine Learning Theory (84760144) Spring 2023

### University of Science and Technology of China:

- Teaching Assistant: Linear Algebra (001519) Spring 2020
- Teaching Assistant: Mathematical Analysis B1 (MATH1006) Fall 2020
- Teaching Assistant: Mathematical Analysis B2 (MATH1007) Spring 2021

## HONORS AND AWARDS

---

- Outstanding Volunteer in the 60th Anniversary of USTC Sept. 2019
- Outstanding Student Scholarship in USTC (Top **10%**) Oct. 2018 & Oct. 2019
- Guo Moruo Scholarship (Top **1%**) Apr. 2021
- Outstanding Undergraduate Thesis Award in USTC (Top **5%**) Jun. 2021
- Outstanding Graduate in USTC (Top **5%**) Jun. 2021

## MISCELLANEOUS

---

- **Programming Skill:** Python, R, MATLAB, Mathematica, C/C++