

JIAMENG LYU

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EDUCATION

Tsinghua University, Beijing, China Aug. 2021 – Jun. 2025 (Expected)

Ph.D. Candidate in Operations Research *Yau Mathematical Science Center* **Advisor:** Prof. Yuan Zhou

Georgia Institute of Technology, Atlanta, USA Jul. 2024 – Present

Visiting Student *School of Industrial and Systems Engineering (ISyE)* **Advisor:** Prof. Xin Chen

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

B.S. in Statistics (Honor Degree)

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

RESEARCH INTERESTS

My research interests center around **data-driven decision-making** including online learning, online optimization, and statistical machine learning, with an emphasis on applications to **operations management**. Specifically, I am focusing on two important directions:

- Developing *flexibly applicable, computationally efficient, and provably optimal* data-driven decision-making frameworks that work for a wide range of problems.
- Designing *fairness-aware* data-driven decision-making methods within the context of OM scenarios.

RESEARCH WORKS

Publications ((α - β) refers to alphabetical order)

- [1] (α - β) **Jiameng Lyu**, Jinxing Xie, Shilin Yuan, Yuan Zhou. [A Minibatch-SGD-Based Learning Meta-Policy for Inventory Systems with Myopic Optimal Policy](#). *Management Science* (forthcoming), 2024.
- [2] (α - β) Xi Chen, **Jiameng Lyu**, Xuan Zhang, Yuan Zhou. [Fairness-aware Online Price Discrimination with Nonparametric Demand Models](#). *Operations Research* (forthcoming), 2024.
- [3] (α - β) Xi Chen, **Jiameng Lyu**, Yining Wang, Yuan Zhou. [Network Revenue Management with Demand Learning and Fair Resource-Consumption Balancing](#). *Production and Operations Management*, 33(2), 494-511, 2024.
- [4] Qi Qi, **Jiameng Lyu** (co-first), Kung-Sik Chan, Er-Wei Bai, Tianbao Yang. [Stochastic Constrained DRO with a Complexity Independent of Sample Size](#). *Transactions on Machine Learning Research*, 2023.

Papers Under Revision or Review

- [5] (α - β) Xin Chen, **Jiameng Lyu**, Shilin Yuan, Yuan Zhou. [Learning in Lost-Sales Inventory Systems with Stochastic Lead Times and Random Supplies](#). Under major revision at *Management Science*.
- [6] (α - β) **Jiameng Lyu**, Shilin Yuan, Bingkun Zhou, Yuan Zhou. [Closing the Gaps: Optimality of Sample Average Approximation for Data-Driven Newsvendor Problems](#). Under review at *Operations Research*.

Works in Progress

- [7] (α - β) Xin Chen, **Jiameng Lyu**, Shilin Yuan, Yuan Zhou. [Nonstationary Sample Average Approximation with Applications in Operations Management](#). To be submitted to *Operations Research*, manuscript available upon request.

TEACHING EXPERIENCES

At Tsinghua University:

- Co-Instructor: Probability Tutorial Course for Yau College Student Mathematics Contest Spring 2022
- Teaching Assistant: Mathematical Modelling (00420033) Spring 2024

- Teaching Assistant: Advanced Numerical Analysis (60420024) Fall 2023
- Teaching Assistant: Machine Learning Theory (84760144) Spring 2023
- Teaching Assistant: Mathematical Foundations of Machine Learning (44760153) Spring 2022
- Teaching Assistant: Linear Algebra (10421324) Fall 2021

At University of Science and Technology of China:

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

SELECTED AWARDS

- National Scholarship (Top **1%**) Oct. 2023
- Yau Mathematical Sciences Center Outstanding Graduate Scholarship, First Prize (Top **5%**) Sept. 2023
- Honorary Rank in USTC (Top **5%**) Jun. 2021
- Outstanding Graduate in USTC (Top **10%**) Jun. 2021
- Outstanding Undergraduate Thesis Award in USTC (Top **5%**) Jun. 2021
- Guo Moruo Scholarship (Top **1%**) Apr. 2021

PROFESSIONAL SERVICES

- **Reviewer for:** *Operations Research, Operations Research Letters, International Conference of Machine Learning (ICML 2022), International Computing and Combinatorics Conference (COCOON 2022)*
- **Session Chair for:** *POMS-HK International Conference (2024)*
- **Seminar Organizer for:** *Bandit Algorithms Seminar at THU (2022), OR&MS Seminar at THU (2023),*

INVITED TALKS

- “A Minibatch-SGD-Based Learning Meta-Policy for Inventory Systems with Myopic Optimal Policy”
 - *Tsinghua University, Prof. Yong Liang’s Group in School of Economics and Management, Apr. 2024*
 - *Chinese Scholars Association for Management Science and Engineering (CSAMSE 2024), Jul. 2024*
- “Learning in Lost-Sales Inventory Systems with Stochastic Lead Times and Random Supplies”
 - *POMS-HK International Conference (2024), Jan. 2024*
 - *Chinese Scholars Association for Management Science and Engineering (CSAMSE 2024), Jul. 2024*
 - *Purdue Operations Conference (2024), Aug. 2024*
- “Network Revenue Management with Demand Learning and Fair Resource-Consumption Balancing” *POMS-HK International Conference (2024) Jan. 2024*

REFERENCES

Prof. Yuan Zhou

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Prof. Xi Chen

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