Jiameng Lyu

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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**, 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] Xin Chen*, **Jiameng Lyu***, Shilin Yuan*, Yuan Zhou*. Learning in Lost-Sales Inventory Systems with Stochastic Lead Times and Random Supplies. Submitted.

[2] **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*.

[3] Xi Chen*, **Jiameng Lyu***, Xuan Zhang*, Yuan Zhou*. Fairness-aware Online Price Discrimination with Nonparametric Demand Models. Under major revision at *Operations Research*.

[4] 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*.

[5] 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

At 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
- Teaching Assistant:Advanced Numerical Analysis (60420024)   Fall 2023

At 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

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

MISCELLANEOUS

- **Programming Skill:** Python, MATLAB, R