

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** 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++