# JINGWEN TANG

#### Ph.D. Candidate

Department of Industrial and Operations Engineering, University of Michigan  $(+1)734-882-9108 \Leftrightarrow tjingwen@umich.edu \Leftrightarrow 2815$  IOE, 1205 Beal Avenue, Ann Arbor

### **EDUCATION**

University of Michigan, Ann Arbor, MI, USA

August 2019 - Present

Ph.D. in Industrial and Operations Engineering (GPA: 4.0/4.0)

(Expected April 2024)

Advisor: Professor Cong Shi

Joint Ph.D. in Scientific Computing

May 2021 - Present

Tsinghua University, Beijing, China

July 2015 - June 2019

B.S. in Industrial Engineering

University of California, Davis, CA, USA

Sep 2017 - Dec 2017

Study in Statistics

UC Education Abroad Program (UCEAP) Reciprocity Student

#### RESEARCH INTEREST

Methodologies: Online Learning Algorithms, Machine Learning, Approximation Algorithms Applications: Supply Chain Management, Revenue Management, Service Operations

### WORKING PAPERS/PROJECTS

1. "Online Learning and Matching for Multiproduct Inventory Systems with General Upgrading", **Jingwen Tang**, Cong Shi, Izak Duenyas, Under review.

Outlines: We first characterize the structure of the clairvoyant optimal joint ordering and allocation policy in a multiproduct system with general upgrading, for the full information problem. We then solve the problem with demand learning via a novel a new online learning algorithm termed stochastic gradient descent with perturbed gradient (SGD-PG) approach that achieves an optimal regret bound.

2. "Offline Feature-Based Pricing under Censored Demand: A Causal Inference Approach", Zhengling Qi, **Jingwen Tang**, Ethan (Xingyuan) Fang, Cong Shi, **Major Revision** in *Management Science*.

Outlines: We study a feature-based pricing problem with demand censoring in an offline data-driven setting. Through the lens of causal inference, we propose a novel data-driven algorithm that is motivated by survival analysis and doubly robust estimation. We quantify the theoretical regret and also demonstrate the efficacy of this proposed approach in large-scale numerical experiments.

3. "Learning in Dual-Sourcing Inventory Systems",

Jingwen Tang, Boxiao (Beryl) Chen, Cong Shi, Major Revision in *Manufacturing and Service Operations Management*.

Outlines: We propose a two-layer nonparametric learning algorithm to approximate the optimal dual-index policy for the dual sourcing inventory system with backlogged demand. The algorithm admits an optimal regret bound and integrates stochastic bandits, sample average approximation techniques and simulation-based methods in a seamless and non-trivial fashion.

4. "Dynamic Assortment Optimization Problem under Contextual BTL Model", **Jingwen Tang**, Esmaeil Keyvanshokooh, Cong Shi, working paper.

Outlines: We consider the dynamic assortment optimization problem with the demand represented by a contextual Bradley–Terry–Luce (BTL) model.

#### PAPERS ACKNOWLEDGED

1. Levi, Retsef and Rajan, Manoj and Singhvi, Somya and Zheng, Yanchong, Unifying Agricultural Wholesale Markets: Impact on Market Prices and Farmers' Profitability (December 18, 2019). Proceedings of the **National Academy of Sciences**, PNAS February 4, 2020 117 (5) 2366-2371; first published January 21, 2020; https://doi.org/10.1073/pnas.1906854117

#### CONFERENCE PRESENTATIONS

- 1. Online Learning for Dual Index Policies in Dual Sourcing Systems, Jingwen Tang, Boxiao (Beryl) Chen, Cong Shi, presented at INFORMS 2022 (Indianapolis, IN).
- 2. Online Learning for Dual Index Policies in Dual Sourcing Systems, Jingwen Tang, Boxiao (Beryl) Chen, Cong Shi, presented at Amazon Modeling and Optimization (MOP) Lunch and Learn Seminar.

### INDUSTRY EXPERIENCE

**Amazon** May 2022 - Aug 2022

Research Scientist Intern, MOP (Modeling and Optimization), Bellevue, WA, USA

#### HONORS AND AWARDS

IOE Wilson Best Student Paper Award	2023
Rackham Travel Grant at University of Michigan	2022
Graduate Fellowship by Industrial and Operations Engineering at University of Michigan	2019
Technology Innovation Award by Tsinghua University	2018
Meritorious Winner of 2018 MCM/ICM as team leader	2018
CSC Scholarships by China Scholarship Council	2017
Star Student of Winter Time Social Practice Program	2016
Guanghua Scholarships by Tsinghua University	2016
Academic Excellence Reward by Tsinghua University	2016
Social Practice Excellence Reward by Tsinghua University	2016
First Place in the 30 <sup>th</sup> National Mathematical Olympia in Jiangsu Province	2015
First Place in the 32 <sup>nd</sup> Chinese Physics Olympia in Jiangsu Province	2015

### TEACHING/MENTORING

### Graduate Student Instructor, University of Michigan

• IOE 511/Math 562: Continuous Optimization Methods

 $Winter\ 2021$ 

- Instructor: Prof. Albert S. Berahas
- Responsibilities: weekly office hours, homework grading
- IOE611/MATH633: Nonlinear Programming

Fall 2021

- Instructor: Prof. Salar Fattahi
- Responsibilities: weekly office hours, homework grading
- IOE516: Stochastic Process II

Winter 2022, 2023

- Instructor: Prof. Cong Shi
- Responsibilities: weekly office hours, homework grading

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## IOE Ph.D. Mentor Program, University of Michigan

• Geyu Liang, IOE PhD Student

2021 - 2022

#### SERVICES AND PROFESSIONAL ACTIVITIES

- Graduate Student Coordinator, Department of Industrial and Operations Engineering, University of Michigan July 2021 present
- Member of the Student Leadership Board, Department of Industrial and Operations Engineering, University of Michigan July 2021 - present
- Reviewer for Operations Research Letters

#### TECHNICAL STRENGTHS

Programming Languages: C, C++, Java, Python, Matlab, R, SAS, SQL

Packages: CPLEX, Gurobi, OpenMP, MPI, CUDA