

Xu, Jianyu

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Machine Learning Dept,
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ACADEMIC APPOINTMENTS

- 2024.9-current **Postdoctoral Research Associate** in Machine Learning (MLD), **Carnegie Mellon University**
 Advisor: Prof. Aarti Singh and Prof. Bryan Wilder
- 2024.7-2024.9 **Visiting Scholar** in Operations Management (ISOM), **HKUST Business School**, Hong Kong
 Host: Prof. Xuan Wang

EDUCATION

- 2019.9-2024.8 **Ph.D. in Computer Science, University of California at Santa Barbara**
 Advisor: Prof. Yu-Xiang Wang
 Thesis title: Dynamic pricing as an online decision-making problem
 Committee: Profs. Erik Eyster, Daniel Lokshtanov, Ambuj Singh, Yu-Xiang Wang
- 2015.8-2019.7 **B.S. in Measurement and Control, Tsinghua University, China**
 Advisor: Prof. Guoqi Li
 With honor of *Excellent Undergraduate Student*

RESEARCH INTERESTS

I am interested in **generative online learning** methodologies. Research topics include:

- Bandits with creative actions
- LLM as a judge
- High-stake (healthcare) content generation

Also, I have been working in the **theoretic** aspects of machine learning and operations research, including:

- Dynamic pricing and revenue management (with provable guarantee)
- Generative AI for math problems
- Graph theory and NP-hardness

SELECTED PUBLICATIONS [[Google Scholar](#)]

(* for equal contributions.)

Preprints & Working Papers:

- **Xu, Jianyu**, Vidhi Jain, Bryan Wilder, Aarti Singh, "Contextual Bandits with Online Arm Generation" (*in submission*).
- **Xu, Jianyu**, Xuan Wang, Yu-Xiang Wang, Jiashuo Jiang, "Pricing and resource allocation for multiple suppliers and customers." *arxiv preprint*, arXiv 2501.18049. (*in submission*)
- **Xu, Jianyu**, Hanwen Zhang, Liang Ling, Lei Deng, Yuan Xie, and Guoqi Li. "NP-hardness of tensor network

contraction ordering." *arxiv preprint*, arXiv 2310.06140.

Conference Papers:

- **Xu, Jianyu**, Yining Wang, Xi Chen, and Yu-Xiang Wang, "Pricing with adversarial inventory levels." in *WINE* 2025.
- **Xu, Jianyu**, and Yu-Xiang Wang. "Contextual pricing with heteroscedastic elasticities. " in *ICML* 2024 (*Spotlight Presentation, Top 3%*).
- **Xu, Jianyu**, Dan Qiao, and Yu-Xiang Wang, "Doubly Fair Dynamic Pricing." in *AISTATS* 2023.
- **Xu, Jianyu**, and Yu-Xiang Wang, "Towards Agnostic Feature-based Dynamic Pricing: Linear Policies vs Linear Valuation with Unknown Noise." in *AISTATS* 2022. (*Plenary Oral Presentation, Top 3%*).
- **Xu, Jianyu**, and Yu-Xiang Wang, "Logarithmic Regret in Feature-based Dynamic Pricing." in *NeurIPS* 2021. (*Spotlight Presentation, Top 3%*).

Journal Papers:

- Dheeraj Baby*, **Jianyu Xu***, and Yu-Xiang Wang, "Non-stationary Contextual Pricing with Safety Constraints." in *Transactions on Machine Learning Research*, 2023.
- Liang, Ling, **Jianyu Xu**, Lei Deng, Mingyu Yan, Xing Hu, Zheng Zhang, Guoqi Li, and Yuan Xie. "Fast Search of the Optimal Contraction Sequence in Tensor Networks." *IEEE Journal of Selected Topics in Signal Processing* 15, no. 3 (2021): 574-586. (*Cover Paper*)
- **Xu, Jianyu**, Ling Liang, Lei Deng, Changyun Wen, Yuan Xie, and Guoqi Li. "Towards a polynomial algorithm for optimal contraction sequence of tensor networks from trees." *Physical Review E* 100, no. 4 (2019): 043309.
- **Xu, Jianyu**, Guoqi Li, Changyun Wen, Kun Wu, and Lei Deng. "Towards a unified framework of matrix derivatives." *IEEE Access* 6 (2018): 47922-47934.

AWARDS AND HONORS

2023 & 22	NeurIPS Top Reviewer Awards (Top 8%)
2018	Nomination for <i>Special Scholarship</i> of Tsinghua University
2016 & 17 & 18	Comprehensive Scholarship, Tsinghua University
2013 & 14	Silver Medals, 29 th & 30 th Chinese Mathematical Olympiad (CMO)
2014	Provincial Champion (1 st /20,000+), Chinese Mathematical Contest (CMC)

PRESENTATIONS

Conference and Symposium:

- *Contextual Bandits with Online Arm Generation*, Midwest ML Symposium 2025, Chicago
- *Pricing with Adversarial Inventories*, INFORMS 2024, Seattle
- *Online Dynamic Pricing with Inventory-Censored Demands*, ITA 2024, San Diego
- *Dynamic Pricing with Procedural and Substantive Fairness*, INFORMS 2023, Phoenix
- *Linear Contextual Dynamic Pricing*, INFORMS 2022, Indianapolis
- *Towards Agnostic Feature-based Dynamic Pricing: Linear Policies vs Linear Valuation with Unknown Noise*, plenary oral presentation on AISTATS 2022, Virtual
- *Logarithmic Regret in Feature-Based Dynamic Pricing*, spotlight presentation on NeurIPS 2021, Virtual

Seminars:

- *Decisions and ML in Maternal Health*. In
 - NSF AI Institute for Societal Decision Making (AI-SDM), Mar 2025
 - CMU MLD reading group, Feb 2025.

- *Dynamic Pricing and Decision-Making*. In
 - Center of Statistics Sciences, Academy of Mathematics, Jan 2024
 - LAMDA Lab, Nanjing University, Mar 2023
 - Ant Finance Group, Jul 2021

Tutorials:

- *Maternal Health Chatbot*. Jul 2025
- *LLM for In-Context Exploration & Exploitation*. Feb 2025
- *Introduction to Zeroth-order Optimization*. Feb 2024.
- *Benign Overfitting*. Feb 2023.
- *Introduction to Minimax Risk Theory*. Mar 2022.
- *Dynamic Pricing in Different Valuation Models*. Mar 2021.
- *Dynamic Pricing in High-Dimensions*. Nov 2020.

INTERNSHIP

- 2022.6-2022.9 **Applied Scientist Intern** at **Amazon** Pricing Sciences & Research, Seattle
Supervisor: Dr. Pau Pereira
 Developed multi-armed bandit algorithms for Amazon Retail pricing systems to escalate long-term free cash flow. Built up real-world demand simulator and train it on million-scale (daily sales records) data.
- 2021.7-2021.10 **Research Intern** at **AntGroup** Strategic Pricing & Promotion, Beijing & Hangzhou
Supervisor: Lihong Gu
 Develop algorithms to attract new/sleeping/lost customers with personalized-value coupons.

ACADEMIC SERVICES

- 2024- Area Chair, *ICML*
 2022 Session Chair, *NeurIPS*
 2022- Journal Reviewer, *Management Science*, *JASA*, *JMLR*, *MathOR*
 2021- Conference Reviewer, *NeurIPS*, *AISTATS*, *ICML*, *ICLR*

TEACHING ASSISTANTSHIP

- 2024 Spring CS 40, *Foundations of Computer Science*, Dept. CS, UCSB
 2020 Spring CS 165A, *Artificial Intelligence*, Dept. CS, UCSB
 2020 Winter CS 165A, *Artificial Intelligence*, Dept. CS, UCSB
 2019 Fall CS 8, *Introduction to Computer Science*, Dept. CS, UCSB

ACADEMIC REFERENCES

Yu-Xiang Wang (PhD advisor)

Associate Professor

Hacıoğlu Data Science Institute & CSE

University of California San Diego

yuxiangw@ucsd.edu

Aarti Singh (Postdoc advisor)

Professor

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Bryan Wilder (Postdoc advisor)

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Xi Chen (Research collaborator)

Professor

Department of Technology, Operations, and Statistics

NYU Stern School of Business

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Yining Wang (Research collaborator)

Associate Professor

Operations Management Area

Naveen Jindal School of Management

University of Texas at Dallas

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