

YICHUN HU

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EDUCATION

Cornell University

Ph.D. Candidate in Operations Research
Ph.D. minor in Applied Mathematics

08/2017 - 05/2023 (*expected*)

Peking University

B.S. in Mathematics and Applied Mathematics
B.A. in Economics

09/2013 - 06/2017

RESEARCH INTERESTS

Data-driven Decision-Making, Online/Sequential Learning, Contextual Bandit & Reinforcement Learning, Stochastic Optimization.

RESEARCH PAPERS

Journal Publications

1. **Y. Hu**, N. Kallus, X. Mao (2022) Smooth Contextual Bandits: Bridging the Parametric and Non-differentiable Regret Regimes.
 - *Operations Research (Articles in Advance)*.
 - **Finalist, INFORMS Applied Probability Society 2020 Best Student Paper Competition**.
 - Preliminary version appeared in 33rd Conference on Learning Theory (*COLT 2020*).
2. **Y. Hu**, N. Kallus, X. Mao (2022) Fast Rates for Contextual Linear Optimization.
 - *Management Science* 68(6):4236-4245.
 - Accepted to Fast Track in Management Science.

Journal Papers Under Review/Revision

3. **Y. Hu**, N. Kallus. DTR Bandit: Learning to Make Response-Adaptive Decisions with Low Regret.
 - *Under 2nd-round review after major revision at Journal of the American Statistical Association*.
4. **Y. Hu**, N. Kallus, M. Uehara. Fast Rates for the Regret of Offline Reinforcement Learning.
 - Preliminary version appeared in 34th Conference on Learning Theory (*COLT 2021*).
 - Journal version under review.
 - Invited for presentation at Online RL Theory Seminar.

Conference Papers

5. M. Garrard, H. Wang, B. Letham, Z. Wang, Y. Huang, **Y. Hu**, C. Zhou, N. Zhou, E. Bakshy (2021) Practical Policy Optimization with Personalized Experimentation.
 - *NeurIPS Workshop on Causal Inference Challenges in Sequential Decision Making*.

SELECTED HONORS

Finalist, Applied Probability Society Best Student Paper Competition, INFORMS	2020
Sherri Koenig Stuewer Graduate Fellowship, Cornell University	2018
Excellent Graduate Award, Peking University	2017
Award for Academic Excellents, Peking University	2015, 2016
May Fourth Scholarship, Peking University	2016
Kwuang-Hua Scholarship, Peking University	2015

INDUSTRY EXPERIENCE

Facebook (Meta)

Menlo Park, CA (Remote)

Research Engineer Intern, Core Data Science (Adaptive Experimentation)

05/2021-08/2021

- Researched on multi-objective contextual bandit learning and value model tuning in personalized experiments. Resulted in a NeurIPS workshop paper.
- Proposed algorithm has been launched in Facebook's personalized experimentation platform.

Google

Mountain View, CA (Remote)

Data Scientist Intern, Google Play

05/2020-08/2020

- Researched on causal methods to analyze the impact of app usage on the retention rate of Google Play Pass.
- Wrote a practitioner-friendly tech report for response curve analysis and treatment effect estimation.

TEACHING EXPERIENCE

Cornell University, Teaching Assistant

CS 5785: Applied Machine Learning

Fall 2019

ORIE 4360: A Mathematical Examination of Fair Representation

Fall 2018

ORIE 3510: Introduction to Engineering Stochastic Processes I

Spring 2018

ORIE 5600: Financial Engineering with Stochastic Calculus I

Fall 2017

PROFESSIONAL SERVICE

- Journal Reviewer: Operations Research, Journal of Machine Learning Research, Transactions on Machine Learning Research
- Conference Reviewer & PC Member: ICML 2020-2022, ICLR 2021, AISTATS 2021-2022, NeurIPS 2021-2022, EAAMO 2022, NeurIPS 2021 Workshop on Causal Inference Challenges in Sequential Decision Making
- Session Chair: INFORMS 2020 General Session (Stochastic Bandits)
- Cornell University ORGA (Operations Research Graduate Association) Tech Liaison 2019-2020

SELECTED PRESENTATIONS

Fast Rates for Contextual Linear Optimization

INFORMS Annual Meeting, Indianapolis, IN

10/2022

- SB56. Data-driven decisions and applications

- October 16, 2022, 11:00 AM - 12:15 PM (4th talk), M - Marriott 3

Cornell ORIE Young Researchers Workshop, Ithaca, NY

10/2022

NYC Operations Day (Poster), New York, NY

04/2022

ORIE PhD Colloquium at Cornell Tech, New York, NY

04/2022

INFORMS Optimization Society Conference, Greenville, SC

03/2022

Cornell ORIE Young Researchers Workshop (Poster), Ithaca, NY

10/2021

Fast Rates for the Regret of Offline Reinforcement Learning

RL Theory Seminar, Virtual

11/2021

INFORMS Annual Meeting, Anaheim, CA

10/2021

16th INFORMS Workshop on Data Mining and Decision Analytics, Anaheim, CA

10/2021

34th Annual Conference on Learning Theory (COLT 2021), Boulder, CO

08/2021

DTR Bandit: Learning to Make Response-Adaptive Decisions with Low Regret

INFORMS Annual Meeting, Virtual

11/2020

15th INFORMS Workshop on Data Mining and Decision Analytics, Virtual

11/2020

Smooth Contextual Bandits: Bridging the Parametric and Non-differentiable Regret Regimes

33rd Annual Conference on Learning Theory (COLT 2020), Virtual

07/2020

INFORMS Annual Meeting, Seattle, WA

10/2019

14th INFORMS Workshop on Data Mining and Decision Analytics, Seattle, WA

10/2019

Cornell ORIE Young Researchers Workshop, Ithaca, NY

10/2019

SELECTED GRADUATE COURSES

Foundations of Game Theory and Mechanism Design, Engineering Societal Systems, Theory of Causal Inference and Decision-Making, Data-Driven Optimization, Machine Learning Theory, Applied Stochastic Processes, Probability, Probability Theory II, Statistical Principles, Mathematical Programming, Convex Analysis, Combinatorial Optimization, Queueing Theory, Selected Topics in Applied OR (Approximate Dynamic Programming), Selected Topics in Applied Probability (Optimal Stopping, Information, Learning, Control).

OTHERS

- *Programming*: Python (PyTorch), C/C++, R, Julia.
- *Interests*: Books, Music, Nature, Soccer.