

YICHUN HU

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EDUCATION

Cornell University

Ph.D. Candidate in Operations Research, minor in Applied Mathematics
Advisor: Nathan Kallus

08/2017 - 05/2022

Peking University

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

09/2013 - 06/2017

SKILLS

- *Research Interests*: Data-driven decision making; bandit/RL; sequential decision making; causal inference.
- *Programming*: Python (PyTorch), R, Julia.

RESEARCH PAPERS

Publications

1. Y. Hu, N. Kallus, X. Mao. Fast Rates for Contextual Linear Optimization. *Management Science*, accepted 2021.
2. Y. Hu, N. Kallus, X. Mao. Smooth Contextual Bandits: Bridging the Parametric and Non-differentiable Regret Regimes. *Operations Research*, accepted 2021.
 - Preliminary version appeared in *33rd Conference on Learning Theory (COLT 2020)*.
 - **Finalist, INFORMS Applied Probability Society 2020 Best Student Paper Competition.**
3. Y. Hu, N. Kallus, M. Uehara. Fast Rates for the Regret of Offline Reinforcement Learning. *34th Conference on Learning Theory (COLT 2021)*.
 - Journal version under review.

Under Review/Revision

1. Y. Hu, N. Kallus. DTR Bandit: Learning to Make Response-Adaptive Decisions with Low Regret. *Under review*.

Workshop Papers

1. M. Garrard, H. Wang, B. Letham, S. Singh, A. Kazerouni, S. Tan, Z. Wang, M. Huang, Y. Hu, C. Zhou, N. Zhou, E. Bakshy. Practical Policy Optimization with Personalized Experimentation. *NeurIPS 2021 Workshop on Causal Inference Challenges in Sequential Decision Making: Bridging Theory and Practice*.

WORK EXPERIENCE

Facebook

Research Engineer Intern, Core Data Science (Adaptive Experimentation)

Menlo Park, CA (Remote)

05/2021-08/2021

- Researched on multi-objective contextual bandit learning and value model tuning in personalized experiments.

Google

Data Scientist Intern, Google Play

Mountain View, CA (Remote)

05/2020-08/2020

- Researched on causal methods to analyze the impact of app usage on the retention rate of Google Play Pass.

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
Kwang-Hua Scholarship, Peking University	2015

PRESENTATIONS

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
INFORMS Annual Meeting, Virtual	11/2020
15th INFORMS Workshop on Data Mining and Decision Analytics, Virtual	11/2020
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

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

SERVICE

• Journal Reviewer: Operations Research	
• Conference Reviewer: ICML 2020-2021, ICLR 2021, AISTATS 2021-2022, NeurIPS 2021	
• Workshop Reviewer: 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