I am currently a fourth-year PhD student in Industrial Engineering and Operations Research Department at University of California, Berkeley. My advisor is Professor Xin Guo. I am also associated with Tsinghua-Berkeley Institute.

Previously, I received my Bachelor’s degree in Mathematics from University of Science and Technology of China in 2010. I worked as a Quantitative Researcher at Quantitative Brokers in Summer 2017.

My research interests include stochastic control and optimization, game theory and machine learning, with applications on big data especially from high frequency trading (HFT) and social network data. In particular, I have been working on problems related to Mean Field Game, Skorokhod Problem, Hawkes Process, and Contextual Bandit.