

# YU LUO

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## EDUCATION

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<b>Columbia University, Graduate School of Arts and Sciences</b> Doctor of Philosophy, Chemical Engineering	02/2017
<b>Columbia University, Fu Foundation School of Engineering and Applied Science</b> Master of Science, Chemical Engineering <b>Full GPA (4.13/4)</b>	05/2012
<b>National University of Singapore, Faculty of Engineering</b> Bachelor of Engineering, Chemical Engineering <b>First Class Honors</b>	06/2011

## PUBLICATIONS

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Yu Luo, Garud Iyengar, and Venkat Venkatasubramanian. Social influence makes self-interested crowds smarter: an optimal control perspective. *IEEE Transactions on Computational Social Systems*, 2017. Accepted

Garud Iyengar, Yu Luo, Shivaram Rajgopal, Venkat Venkatasubramanian, and Zhizun Zhang. Towards a financial statement based approach to modeling systemic risk in insurance and banking. *Columbia Business School Research Paper*, 17(177), 2017. Available at SSRN. **Featured by the “SSRN Top Ten List” in Banking and Insurance; Risk Management and Analysis in Financial Institutions; Risk Management; and Financial Crises categories**

Yu Luo, Garud Iyengar, and Venkat Venkatasubramanian. Soft regulation with crowd recommendation: coordinating self-interested agents in sociotechnical systems under imperfect information. *PLoS ONE*, 11(3):e0150343, 2016

Venkat Venkatasubramanian, Yu Luo, and Jay Sethuraman. How much inequality in income is fair? a microeconomic game theoretic perspective. *Physica A: Statistical Mechanics and its Applications*, 435:120–138, 2015. **Featured by the “ScienceDirect Top 25 List of Most Downloaded Articles”**

Richard Bookstaber, Paul Glasserman, Garud Iyengar, Yu Luo, Venkat Venkatasubramanian, and Zhizun Zhang. Process systems engineering as a modeling paradigm for analyzing systemic risk in financial networks. *The Journal of Investing*, 24(2):147–162, 2015

## AWARDS AND HONORS

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SSRN Top Ten List (4)	08/2017–10/2017
AICHE CAST Division Director’s Student Presentation Award (Finalist)	05/2016
ScienceDirect Top 25 List of Most Downloaded Articles	06/2015
Undergraduate Degree with First Class Honors	06/2011
Dean’s List (3)	08/2007–06/2011
Science and Technology Undergraduate Scholarship for International Students	08/2007–06/2011

## EXPERIENCE

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### University of Delaware, Chemical and Biomolecular Engineering

*Postdoctoral Researcher*

06/2017–Present

*Newark, DE*

- **Advisors:** Prof. Babatunde Ogunnaike and Prof. Kelvin Lee
- Collaborated with Johnson & Johnson researchers to develop a multiscale glycosylation model
- Analyzed data from shake-flask study experiments to estimate the nonlinear multiscale dynamic system
- Designed factorial experiments to identify the effect from different media conditions
- Developed a process design tool to identify necessary media components to achieve target glycoform
- Reorganized predecessor's MATLAB codes and enhanced overall readability of the program

### Columbia University, Chemical Engineering

*Doctoral Student (2011–2016) and Postdoctoral Researcher (2017)*

09/2011–05/2017

*New York, NY*

- **Advisors:** Prof. Venkat Venkatasubramanian and Prof. Garud Iyengar
- **Dissertation:** Multi-agent control in sociotechnical systems
- Designed control-theoretic soft feedback mechanisms that could make intelligent crowds “smarter”
- Discovered deep connections through game theory between income inequality and thermodynamics
- Conducted behavioral research experiments on social influence with human subjects
- Developed a data-driven early warning system to predict mine accidents based on regulatory data
- Applied process hazard analysis (signed digraph) to identifying vulnerabilities in financial networks
- Worked with Prudential Financial on a financial statement-based risk measure for insurers and banks
- Implemented an agent-based model to understand high-frequency trading and its market impacts
- Modeled collective dynamics of multiple interacting and intelligent agents
- Managed website and assisted in organizing three university-level symposia and workshops
- Collaborated with both world-class scholars and executive-level practitioners on systemic risk research
- Led multiple interdisciplinary research teams of graduate and undergraduate students
- Guest-lectured graduate-level courses including “Managing Systemic Risk in Complex Systems”

### PNC Bank

*Quantitative Analyst Intern*

08/2015–12/2015

*New York, NY*

- **Manager:** Dr. Brian Burk
- Supervised two graduate students and collaborated with finance professionals at PNC Bank
- Built an operational risk model based on the loss distribution approach

### Singapore-MIT Alliance, Environmental Sensing and Modeling

*Undergraduate Research Assistant*

05/2010–06/2011

*Singapore*

- **Advisor:** Prof. Wing-Keung Law
- Modeled and simulated sand sedimentation dynamics
- Improved image processing algorithm and numerical model for sand sedimentation experiments

## PRESENTATIONS

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Yu Luo, Garud Iyengar, and Venkat Venkatasubramanian. Control with soft feedback in social systems: mathematical principles, empirical evidence, and applications. In *AIChE Annual Meeting*, Minneapolis, MN, 2017. Oral presentation

Yu Luo, Ashutosh Nanda, Shivaram Rajgopal, Vinay Ramesh, Zhizun Zhang, Catherine Zhao, and Venkat Venkatasubramanian. A data-driven early warning system for mining accidents. In *Global Congress on Process Safety*, San Antonio, TX, 2017. Oral presentation

Yu Luo, Garud Iyengar, and Venkat Venkatasubramanian. The control of self-interested agents: learning from nature's wisdom of crowds. In *AIChE Annual Meeting*, San Francisco, CA, 2016. Oral presentation. **Finalist and travel grant recipient for the AIChE CAST Division Director's Student Presentation Award**

Yu Luo, Richard Bookstaber, Paul Glasserman, Garud Iyengar, Zhizun Zhang, and Venkat Venkatasubramanian. Process systems engineering beyond chemical plants: signed digraph as a modeling tool for analyzing systemic risk in financial networks. In *AIChE Annual Meeting*, San Francisco, CA, 2016. Oral presentation

Yu Luo. Process systems engineering beyond chemical plants. In *AIChE Annual Meeting*, San Francisco, CA, 2016. Poster presentation

Yu Luo, Garud Iyengar, and Venkat Venkatasubramanian. Soft regulation: coordinating distributed self-interested agents in sociotechnical systems. In *AIChE Annual Meeting*, Atlanta, GA, 2014. Oral presentation

## PROFESSIONAL SERVICE

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<b>Journal of Computers and Chemical Engineering</b>	12/2012–Present
<i>Invited Reviewer</i>	<i>New York, NY</i>

- Reviewed 20+ manuscripts on fault detection, fault diagnosis, optimization, risk management, etc.

<b>Columbia University, Center for the Management of Systemic Risk</b>	12/2012–05/2017
<i>Webmaster and Event Assistant</i>	<i>New York, NY</i>

- Designed print media, assisted event logistics, and facilitated coordination between schools
- Assisted organizing Symposium on the Management of Systemic Risk in Finance
- Assisted organizing Symposium on Managing Systemic Risk in Energy, Environment, and Infrastructure
- Assisted organizing Workshop on Systemic Risk in Insurance

## TECHNICAL STRENGTHS

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<b>Language</b>	Python, R, MATLAB, JavaScript, SQL, LISP, HTML, and LaTeX
<b>Simulation</b>	SimuLink, COMSOL, NetLogo, and Aspen HYSYS
<b>Media</b>	Adobe Photoshop, Adobe Illustrator, Adobe Premiere, and Adobe After Effects
<b>Graphic Design</b>	Vector art, brochure design, and event poster
<b>Traditional Art</b>	Portrait painting, calligraphy, and piano
<b>Creative Art</b>	Musical composition, song writing, and video editing