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YANG LE

WORK EXPERIENCE

09/2024 - now **Postdoc in National University of Singapore**
Institution: Electrical and Computer Engineering, College of Design and Engineering
Research Interests: Multi-Armed Bandits
Supervisor: Vincent Y. F. Tan (<https://vyftan.github.io/group.html>)
Wang Chi Cheung (<https://cde.nus.edu.sg/isem/staff/cheung-wang-chi/>)

EDUCATIONAL BACKGROUND

09/2020 - 08/2024 **PhD in City University of Hong Kong**
Institution: Department of Systems Engineering, College of Engineering
Research Interests: Multi-Armed Bandit, Simulation Modeling and Optimization, Sequential Decision Making
Supervisor: Siyang Gao (<https://www.cityu.edu.hk/stfprofile/siyangao.htm>)

09/2017 - 06/2020 **Master of Science in Shandong University**
Institution: Zhongtai Securities Institute for Financial Studies
Research Interests: Stochastic Control and Financial Mathematics
Supervisor: Zhen Wu (<https://www.math.sdu.edu.cn/info/1089/3644.htm>)

09/2013 - 06/2017 **Bachelor of Science in Shandong University**
Institution: School of Mathematics
Major: Statistics

PUBLICATIONS

- [1] **Yang, L.**, Gao, S., Li, C. & Wang, Y. (In Press). Stochastically Constrained Best Arm Identification with Thompson Sampling. *Automatica*.
 - [2] **Yang, L.**, Gao, S. & Ho, C. (2023). *Improving the knowledge gradient algorithm*. Advances in Neural Information Processing Systems (NeurIPS). 36. (pp. 61747 - 61758).
 - [3] **Yang, L.**, Zheng, Y. & Shi J. (2019). *Risk-Sensitive Stochastic Control with Applications to An Optimal Investment Problem under Correlated Noises*. Chinese Control Conference (CCC). 38. (pp. 1356 - 1363).
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ACADEMIC EXCHANGES

- 02/2024 - 06/2024 **Visit in University of Southern California**
Institution: Department of Industrial and Systems Engineering
Research Field: Multi-Armed Bandit, Online Learning
Supervisor: Sheldon Ross (<https://viterbi.usc.edu/directory/faculty/Ross/Sheldon>)
- 05/2019 - 08/2019 **Research Assistant in Chinese Academy of Sciences**
Institution: Academy of Mathematics and Systems Science
Research Field: Risk-Sensitive, Inventory Control
Supervisor: Dacheng Yao (<https://sites.google.com/site/dachengyao/>)
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CONFERENCE PRESENTATIONS

- 10/12/2023 - 16/12/2023 **The 37th Conference on Neural Information Processing Systems**
Type of Participation: Poster
- 27/07/2019 - 30/07/2019 **The 38th (2019) Chinese Control Conference (CCC)**
Type of Participation: Oral Sessions
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ACADEMIC SERVICE (REVIEWER)

IEEE Transactions on Automation Science and Engineering

TEACHING ASSISTANT EXPERIENCES

- 2023 Fall Intelligent Manufacturing for Engineering Managers
- 2022 & 2021 Fall Engineering Management Principles and Concepts
- 2022 Spring Decision Analysis and Risk Management
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AWARDS

- 04/2020 Outstanding Postgraduate Graduates
- 10/2019 National Scholarship for Graduate Students
- 04/2017 Outstanding Graduates
- 11/2016 Second Prize of National College Students Mathematics Competition
- 11/2014 First Prize of National College Students Mathematics Competition