

Le Yang

PERSONAL INFORMATION

Email: lyang272-c@my.cityu.edu.hk

Departments: Department of Systems Engineering under the College of Engineering

University: City University of Hong Kong

EDUCATIONAL BACKGROUND

- **PhD in City University of Hong Kong (09/2020 - expected 08/2024)**

Research Interests: Theory of Machine Learning and Simulation Optimization

Supervisor: Siyang Gao

- **Master of Science in Shandong University (09/2017 - 06/2020)**

Research Interests: Stochastic Control and Financial Mathematics

Supervisor: Zhen Wu

- **Bachelor of Science in Shandong University (09/2013 - 06/2017)**

Major: Statistics

PUBLICATIONS

- **Le Yang**, Siyang Gao and Chin Pang Ho, “Improving the Knowledge Gradient Algorithm”, *Proceedings of the 27th Conference on Neural Information Processing (NeurIPS)*, 2023, In press.
- **Le Yang**, Yueyang Zheng and Jingtao Shi, “Risk-Sensitive Stochastic Control with Applications to An Optimal Investment Problem under Correlated Noises”, *Proceedings of the 38th Chinese Control Conference (CCC)*, 1356-1363, 2019.

CONFERENCE PRESENTATIONS

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

Type of Participation: Oral Sessions

RESEARCH INTERNSHIP

- Supervisor: Associate Professor Yao Dacheng
- Research Field: Risk-sensitive, Inventory control, Machine learning.
- Institution: Academy of Mathematics and Systems Science, Chinese Academy of Sciences
- Internship Period: 06/05/2019 - 31/08/2019

HONORS AND AWARDS

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| • Outstanding Postgraduate Graduates | 04/2020 |
| • National Scholarship for Graduate Students | 10/2019 |
| • Outstanding Postgraduate Scholarship | 12/2018 |
| • Outstanding Graduates | 04/2017 |
| • Second Prize of National College Students Mathematics Competition | 11/2016 |
| • First Prize of National College Students Mathematics Competition | 11/2014 |