

# Linjia Wu

Email: linjiawu@stanford.edu   Mobile: 650-250-9769  
Address: 37 Angell Court, Apt 331, Stanford, CA, 94305

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<b>EDUCATION</b>	<b>Peking University</b> Bachelor of Engineering, Energy and Resources Engineering Bachelor of Economics, Economics <b>Stanford University</b> Ph.D. Candidate, Operations Research	2014 - 2018 GPA: 3.78/4.00 GPA: 3.91/4.00 2018 - present
<b>RESEARCH INTEREST</b>	Causal Inference, Experimental Design, Stochastic Modeling, Online Learning	
<b>PUBLICATIONS</b>	<ol style="list-style-type: none"><li>1. <b>Exact Simulation of the Ornstein-Uhlenbeck Driven Stochastic Volatility Model</b>, with Li, C. <i>European Journal of Operations Research</i>, 2019, vol 275, pp 768-779</li><li>2. <b>Asymptotically Optimal Control of a Centralized Dynamic Matching Market with General Utilities</b>, with Blanchet, J.H., Reiman, M.I., Shah, V. and Wein, L.M, accepted by <i>Operations Research</i></li></ol>	
<b>WORKING PAPER</b>	<ol style="list-style-type: none"><li>1. <b>Optimal Adaptive Switchback Experiments with Temporal Interference: A Parametric Approach</b> with Blanchet, J.H., Johari, R., Glynn, P.</li></ol>	
<b>WORKING EXPERIENCE</b>	<b>Two Sigma Investments</b> <i>Quantitative Research Intern, Futures &amp; FX</i> • Understand and test several simple strategies on emerging market instruments	2021 Summer
<b>RESEARCH EXPERIENCE</b>	<b>Generating and Reconstructing 3D Point Clouds via VAE</b> <i>Joint work with Ye Ye</i> <ul style="list-style-type: none"><li>• Built an AE model to learn the compact representation of the high-dimensional point clouds</li><li>• Built a VAE model on the space of the compact representation to reconstruct and generate 3D point clouds</li></ul> <b>Reinforcement Learning in Memory MAB</b> <i>Joint work with Yujia Jin, Kaidi Cao</i> <ul style="list-style-type: none"><li>• Extend UCB algorithms to MAB with memory and symmetric rewards</li><li>• Implement and compare UCB algorithms and Temporal Difference learning algorithms</li></ul>	
<b>AWARDS</b>	Dantzig-Lieberman Operations Research Fellowship The Liu and Perkins Family Graduate Fellowship China National Scholarship (0.2%) Meritorious Winner in 2017 Mathematical Contest in Modeling First Prize in National Physical Competition for college students	2020 2018 2017 2017 2016

**BOOK  
TRANSLATIONS**

- B. Minor, J. Doppa, and D. Cook. **Learning activity predictors from sensor data: Algorithms, evaluation, and applications.** *Tsinghua University Press*. Translated by Wenguo Wu and Linjia Wu

**TEACHING  
EXPERIENCE**

Teaching Assistant, Department of MS&E

*Responsible for holding office hours and leading problem sessions*

- MS&E 226, Fundamentals of Data Science Fall 2019, 2020
- MS&E 125, Applied Statistics Winter 2019
- MS&E 221, Stochastic Modelling Spring 2019
- MS&E 121, Introduction to Stochastic Modeling Spring 2020

**PROFESSIONAL SERVICES**

Referee for: *Mathematics of Operations Research*

**COMPUTER  
SKILLS**

Python, C, Mathematic, MATLAB, R, Mosek