

MENGFAN XU

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EDUCATION

Northwestern University, United States

Aug. 2018 - Jun. 2024

Ph.D. in Industrial Engineering and Management Sciences

Dissertation title: “Multi-agent and Multi-objective Multi-armed Bandit”

Advisor: Professor Diego Klabjan

University of Science and Technology of China, China

Jun. 2018

B.S. in Statistics

Yale University, United States

Sep. 2017

Summer Research in Biostatistics

RESEARCH INTERESTS

Multi-armed bandits, Statistical learning, Sequential decision making under uncertainty, Reinforcement learning, e-Commerce, Federated learning

RESEARCH EXPERIENCE

Research Assistant, Northwestern University

Apr. 2022 - Present

Multi-objective Multi-armed Bandit, Paper accepted at ICML 2023

- Established a theoretical lower bound on Pareto regret for multi-objective bandit;
- Proposed a new algorithm and showed its Pareto regret upper bound is optimal

Multi-agent Multi-armed Bandit, Paper accepted at NeurIPS 2023 (spotlight)

- Extended multi-armed bandit algorithms to the framework of federated learning on decentralized multi-agent networks;
- Provided theoretical guarantee for the algorithm

Blockchain-based Multi-armed Bandit, In progress

- Extend multi-armed bandits to the framework of Block chain for secure and efficient communications with privacy preserving on multi-agent networks

Research Assistant, Northwestern University

Jul. 2019 - Nov. 2020

Multi-armed Bandit & Reinforcement learning, Paper under review

- Established theoretical lower and upper bounds on the regret of unbounded bandits;
- Extended Multi-armed Bandit algorithm to Reinforcement Learning and implemented the new algorithm with parallel computations and distributed GPU on OpenAI and achieve 50% AUC improvement.

Independent Study, Northwestern University

Mar. 2019 - Jun. 2019

- literature related to rare event simulation and large-deviation theory. Implemented the experiment of rare event simulation with the fixed level algorithm;
- Established the relative error and variance of the algorithm that can explode.

PREPRINTS

M. Xu and D. Klabjan, *Regret Lower Bounds in Multi-agent Multi-armed Bandit*. 2023. [.pdf]

M. Xu and D. Klabjan, *Regret Bounds and Reinforcement Learning Exploration of EXP-based Algorithms*. 2020. [.pdf]

PUBLICATIONS

M. Xu and D. Klabjan, *Decentralized Randomly Distributed Multi-agent Multi-armed Bandit with Heterogeneous Rewards*. Advances in Neural Information Processing Systems (NeurIPS), New Orleans 2023. [.pdf] [[Spotlight; top 3.5%](#)]

M. Xu and D. Klabjan, *Pareto Regret Analyses in Multi-objective Multi-armed Bandit*. International Conference on Machine Learning (ICML), Honolulu, HI 2023. [.pdf]

S. Wan, C. Zheng, Z. Sun, M. Xu, X. Yang, H. Zhu, and J. Guo, *GCF: Generalized Causal Forest for Heterogeneous Treatment Effect Estimation in Online Marketplace*. ACM SIGKDD Conference on Knowledge Discovery and Data Mining Workshop (KDD), Washington DC, 2022. [.pdf]

AWARDS AND SCHOLARSHIPS

Walter P. Murphy Graduate Fellowship , Northwestern University	2018 - 2019
National Scholarship , Chinese Ministry of Education (top 1%)	2017
National Scholarship , Chinese Ministry of Education (top 1%)	2016
Mobile Commerce Competition , The First Prize, USTC	2016
Scholarship of Minglong Huang , USTC (top 10%)	2015
National High School Mathematics Olympiad , The Second Prize in Henan Province	2013

INDUSTRIAL EXPERIENCE

Machine Learning Engineer Intern at Linkedin Jun. 2023 - Sep. 2023

- Develop large language models (LLMs) for keywords extraction based on user queries in search AI team;
- Prompt engineering and data mining;
- Develop a workflow and pipeline to ultimately improve users' search experience

Algorithm Engineer at Didi Chuxing 2021

- Developed two-staged algorithms that achieve over 25% improvement on baselines for pricing of multiple ride options at Didi;
- Developed the very first algorithm with causal forest for model-based route-based pricing of Didi Discount Express and iterated multiple versions with superior performance;
- Built data pipelines with Spark for processing billions of data and advancing feature engineering to support large-scale model training and distributional computations;
- Built a model pipeline for online recommender systems with causal neural networks;
- Did research on treatment effect estimation including proving the convergence of GCF for non-parametric DRF, giving multiple talks and finishing a paper accepted for oral presentation at KDD 2022.

TEACHING EXPERIENCE

Teaching Assistant at Northwestern University

- MLDS-400: Everything starts with data (Fall 2023)
- IEMS-404/MLDS-401: Predictive analytics (Fall 2023)

Teaching Assistant at University of Science and Technology of China

- Real analysis (Spring 2017)
- Functions of complex variables (Fall 2016)

PRESENTATIONS

Spotlight Presentation at NeurIPS 2023, New Orleans, LA <i>Decentralized Randomly Distributed Multi-agent Multi-armed Bandit with Heterogeneous Rewards</i>	<i>Dec. 2023</i>
Oral Presentation at Informs 2023, Phoenix, AZ <i>Multi-agent and Multi-objective Multi-armed Bandit</i>	<i>Oct. 2023</i>
Poster Presentation at ICML 2023, Honolulu, Hawaii <i>Pareto Regret Analyses in Multi-objective Multi-armed Bandits</i>	<i>Jul. 2023</i>
Oral Presentation at LinkedIn, Virtual <i>GCF: Generalized Causal Forest for Heterogeneous Treatment Effect Estimation in Online Marketplace</i>	<i>Oct. 2022</i>
Oral and Poster Presentation at KDD 2022, Washington DC <i>GCF: Generalized Causal Forest for Heterogeneous Treatment Effect Estimation in Online Marketplace</i>	<i>Aug. 2022</i>
Oral Presentation at Northwestern University, Evanston, IL <i>Fully Sequential Ranking And Selection Procedures With PAC Guarantee, by Y. Zhong, L.J. Hong</i>	<i>Jun. 2019</i>

SKILLS

Programming Languages: Python, R, SQL, Scala, SAS, Latex, C
System and framework: Linux, Spark, Hadoop, Kubernetes, Pytorch, GCC
Selected taken courses: Statistical learning, Probability theory, Algorithms, Convex optimization, Dynamic optimization, Stochastic analysis, Mathematical statistics, Real analysis, Functional analysis, Complex analysis, Algebra, Bayesian statistics

REFERENCES

Diego Klabjan
 Professor of Industrial Engineering and Management Sciences
 Director of Master of Science in Machine Learning and Data Science Program
 Director of Center for Deep Learning
 Department of Industrial Engineering and Management Sciences
 McCormick School of Engineering
 Northwestern University

Barry Nelson
 Walter P. Murphy Professor Emeritus of Industrial Engineering and Management Sciences
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 McCormick School of Engineering
 Northwestern University

Achal Bassamboo
 Charles E. Morrison Professor of Decision Sciences
 Professor of Operations
 Co-Director of MMM Program
 Chair of Operations Department
 Kellogg School of Management
 Northwestern University

Zhaoran Wang
 Assistant Professor of Industrial Engineering and Management Sciences
 Assistant Professor of Computer Science (by courtesy)
 Department of Industrial Engineering and Management Sciences
 Department of Computer Science
 Northwestern University