

NIAN SI

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ACADEMIC EMPLOYMENT

University of Chicago <i>Postdoctoral Principal Researcher, Booth School of Business</i> Host: Baris Ata	Illinois, USA 2022 - Present
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EDUCATION

Stanford University <i>Ph.D. in Operations Research, Department of Management Science and Engineering</i> <i>Ph.D. minor in Computer Science, Computer Science Department</i> <i>M.S. in Statistics, Department of Statistics</i> Advisor: Jose H. Blanchet	California, USA 2017 - 2023 2021 - 2023 2020 - 2021
Peking University <i>B.A. in Economics, School of Economics</i> <i>B.S. in Mathematics and Applied Mathematics, School of Mathematical Sciences</i>	Beijing, China 2013 - 2017 2014 - 2017

RESEARCH INTERESTS

Applied probability and simulation, experimentation under interference in marketplaces, distributional robustness, reinforcement learning for continuous-time control, optimal transport.

PREPRINTS

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- A/B Tests Under a Safety Budget: A Simulation-Optimization Point of View**
Nian Si, Jose Blanchet, Ramesh Johari, Zeyu Zheng
preprint.
 - Optimal Bidding and Experimentation for Multi-layer Auctions in Online Advertising**
Nian Si, San Gultekin, Jose Blanchet, Aaron Flores
https://papers.ssrn.com/sol3/papers.cfm?abstract_id=4358914
 - Selecting the Best Optimizing System**
Nian Si, Zeyu Zheng
arXiv:2201.03065.

JOURNAL PUBLICATIONS

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- Distributional Robust Batch Contextual Bandits**
Nian Si, Fan Zhang, Zhengyuan Zhou, Jose Blanchet
Management Science 2022+.
2021 MSOM Student Paper Prize Finalist
 - Confidence Regions in Wasserstein Distributionally Robust Estimation**
Jose Blanchet, Karthyek Murthy, Nian Si
Biometrika 109.2 (2022): 295-315.
 - Efficient Steady-state Simulation of High-dimensional Stochastic Networks**
Jose Blanchet, Xinyun Chen, Peter Glynn, Nian Si
Stochastic Systems 11.2 (2021): 174-192.

7. **Optimal Uncertainty Size in Distributionally Robust Inverse Covariance Estimation**
Jose Blanchet, **Nian Si**
Operations Research Letters 47.6 (2019): 618-621.
8. **Efficient Computation of the Likelihood Expansions for Diffusion Models**
Chenxu Li, Yu An, Dachuan Chen, Qi Lin, **Nian Si**
IIE Transactions 48.12 (2016): 1156-1171.
2018 Operations Engineering & Analytics Best Paper Award

CONFERENCE PROCEEDINGS

9. **Calibration Matters: Tackling Maximization Bias in Large-scale Advertising Recommendation Systems**
Yewen Fan, **Nian Si**, Kun Zhang
International Conference on Learning Representations (ICLR) 2023.
10. **A Finite Sample Complexity Bound for Distributionally Robust Q-learning**
Shengbo Wang, **Nian Si**, Jose Blanchet, Zhengyuan Zhou
Artificial Intelligence and Statistics Conference (AISTATS) 2023.
11. **Testing Group Fairness via Optimal Transport Projections**
Nian Si, Karthyek Murthy, Jose Blanchet, Viet Anh Nguyen
International Conference on Machine Learning (ICML) 2021.
12. **Quantifying the Empirical Wasserstein Distance to a Set of Measures: Beating the Curse of Dimensionality**
Nian Si, Jose Blanchet, Soumyadip Ghosh, Mark Squillante
Neural Information Processing Systems (NeurIPS) 2020.
Spotlight presentation; top 4% of submissions
13. **Distributionally Robust Policy Evaluation and Learning in Offline Contextual Bandits**
Nian Si, Fan Zhang, Zhengyuan Zhou, Jose Blanchet
International Conference on Machine Learning (ICML) 2020.
14. **Robust Bayesian Classification Using an Optimistic Score Ratio**
Viet Anh Nguyen, **Nian Si**, Jose Blanchet
International Conference on Machine Learning (ICML) 2020.

HONORS, AWARDS, AND FELLOWSHIPS

- MSOM Student Paper Prize Finalist 2021
- Two Sigma PhD Fellowship Finalist 2021
- Dantzig-Lieberman Operations Research Fellowship 2019
- Outstanding Scientific Research Award (the highest prize in School of Economics, PKU) 2017

PROFESSIONAL SERVICES

- Journal reviewer for *Mathematics of Operations Research*, *Operations Research*, *Advances in Applied Probability*, *Journal of Machine Learning Research*, and *Operations Research Letters*.
- Conference reviewer for *International Conference on Machine Learning (ICML)*, *International Conference on Learning Representations (ICLR)*, *Neural Information Processing Systems (NeurIPS)*, *Artificial Intelligence and Statistics (AISTATS)*, and *International Conference on Algorithmic Learning Theory (ALT)*.

TALKS

- Optimal Transport: Theory and Applications
– Statistics Seminar, Guanghua School of Management, PKU, virtual Oct. 2022

- A/B Tests Under a Safety Budget: A Simulation-Optimization Point of View
– INFORMS Annual Meeting, Indianapolis, IN *Oct. 2022*
- Distributional Robust Batch Contextual Bandits
– INFORMS Annual Meeting, Anaheim, CA *Oct. 2021*
– The Thirteenth International Conference of the Chinese Scholars Association for Management Science and Engineering (CSAMSE), virtual *Jul. 2021*
- Distributionally Robust Policy Evaluation and Learning in Offline Contextual Bandits
– INFORMS Annual Meeting, virtual *Oct. 2020*
– International Conference on Machine Learning (ICML), virtual *Jul. 2020*
- Efficient Steady-state Simulation of High-dimensional Stochastic Networks
– INFORMS Annual Meeting, virtual *Oct. 2020*
- Quantifying the Empirical Wasserstein Distance to a Set of Measures: Beating the Curse of Dimensionality
– Neural Information Processing Systems (NeurIPS), virtual *Dec. 2020*
- Confidence Regions in Wasserstein Distributionally Robust Estimation
– INFORMS Annual Meeting, Seattle, WA *Oct. 2019*
– International Conference on Continuous Optimization (ICCOPT), Berlin, Germany *Aug. 2019*

WORK EXPERIENCES

IBM Thomas J. Watson Research Center

New York, USA

Research intern

Jun. 2019 - Sep. 2019

Conducted research on the statistical properties of optimal transport.

ByteDance Ltd.

Beijing, China

Machine learning intern

Jun. 2020 - Sep. 2020

Improved the TikTok recommendation system by implementation user-interaction features.

ADDITIONAL INFORMATION

- **Programming skills:** C, Python, SQL, R, Java, Mathematica, and MATLAB.
- **Others:** finisher in half marathon (twice) and Olympic distance triathlon (twice), and silver medalist in 2017 China Junior Bridge Team Championship.