

EMPLOYMENT	Columbia Business School	NY, USA
	Postdoctoral Researcher in the Decision, Risk, and Operations Division Mentors: Assaf Zeevi and Hongseok Namkoong	2024 - 2026
EDUCATION	Stanford University	CA, USA
	PhD in Management Science and Engineering Advisors: Peter Glynn and Jose Blanchet <i>Markov Chain Convergence Analysis: From Pen and Paper to Deep Learning</i>	2018 - 2024
	University of Science and Technology of China BSc in Mathematics and Applied Mathematics	Anhui, China 2014 - 2018
RESEARCH INTERESTS	Multi-armed bandits Markov chain convergence analysis Deep learning for applied probability Stochastic simulation	
PUBLICATIONS	<p>Y. Qu, J. Blanchet, and P. Glynn. Computable Bounds on Convergence of Markov Chains in Wasserstein Distance via Contractive Drift. <i>Annals of Applied Probability, arXiv</i>, 2025.</p> <ul style="list-style-type: none"> – Applied Probability Society Best Student Paper Prize, 2023 – Applied Probability Society Conference Best Poster Award, 2023 <p>Y. Qu, J. Blanchet, and P. Glynn. Deep Learning for Computing Convergence Rates of Markov Chains. <i>NeurIPS 2024</i> (spotlight).</p> <p>P. Glynn. and Y. Qu. On a New Characterization of Harris Recurrence for Markov Chains and Processes. <i>Mathematics</i>, 2023.</p>	
PREPRINTS	<p>Y. Qu, H. Namkoong, and A. Zeevi. A Broader View of Thompson Sampling. Ongoing.</p> <p>Y. Qu, H. Namkoong, and A. Zeevi. What does Thompson Sampling Optimize? Under review at <i>NeurIPS</i>.</p> <p>Y. Qu, J. Blanchet, and P. Glynn. Deep Learning for Markov Chains: Lyapunov Functions, Poisson’s Equation, and Stationary Distributions. Submitted to <i>Special Issue: 40 Years of QUESTA, Queueing Systems</i>, 2025.</p> <p>Y. Qu, T. Rokicki, and H. Yang. Rubik’s Cube Scrambling Requires at Least 26 Random Moves. <i>arXiv</i>, 2024. (personal interest)</p> <p>Y. Qu, R. Kant, Y. Chen, B. Kitts, S. Gultekin, A. Flores, and J. Blanchet. Double Distributionally Robust Bid Shading for First Price Auctions. <i>arXiv</i>, 2024. (Yahoo intern)</p> <p>Y. Qu, J. Blanchet, and P. Glynn. Strong Limit Interchange Property of a Sequence of Markov Processes.</p> <p>Y. Qu, J. Blanchet, and P. Glynn. Estimating the Convergence Rate to Equilibrium of a Markov Chain via Simulation.</p> <p>Y. Qu and P. Glynn. Bias of Markov Chain Sample Quantile.</p> <p>Y. Qu and P. Glynn. Uniform Edgeworth Expansions for Markov Chains.</p>	

TEACHING	I served as a teaching assistant for the following MS&E courses:	
	324: Stochastic Methods in Engineering	2021, 2022, 2023, 2024
	323: Stochastic Simulation	2020, 2024
	321: Stochastic Systems	2023
	221: Stochastic Modeling	2020
	220: Probabilistic Analysis	2019, 2022
	211: Introduction to Optimization	2021
	125: Introduction to Applied Statistics	2020
	260: Introduction to Operations Management	2020
AWARDS	Centennial Teaching Assistant Award	2024
	Applied Probability Society Best Student Paper Prize	2023
	Applied Probability Society Conference Best Poster Award	2023
	Dantzig-Lieberman Operations Research Fellowship	2021
	Guo Moruo Scholarship	2017
ACADEMIC SERVICE	I reviewed papers submitted to the following journals and conferences:	
	European Journal of Operational Research	
	Mathematics of Operations Research	
	Annals of Applied Probability	
	Operations Research	
	NeurIPS 2025	
REFERENCES	Peter Glynn Thomas Ford Professor Stanford University glynn@stanford.edu	Jose Blanchet Professor Stanford University jose.blanchet@stanford.edu
	Assaf Zeevi Kravis Professor of Business Columbia Business School assaf@gsb.columbia.edu	Hongseok Namkoong Assistant Professor Columbia Business School namkoong@gsb.columbia.edu