

## EDUCATION

### Stanford University

*Ph.D. in Management Science and Engineering*

Advisors: Peter W. Glynn and Jose Blanchet

Stanford, CA

*Expected Fall 2024*

### University of Science and Technology of China (USTC)

*B.S. in Mathematics and Applied Mathematics*

Hefei, China

*Jun 2018*

## RESEARCH INTERESTS

- Applied probability and operations research
- Deep convergence analysis of general state space Markov chains
- Stochastic simulation involving Markov chains
- Robust decision making under uncertainty with application to online marketing

## PREPRINTS

- Y. Qu, J. Blanchet, P.W. Glynn, *Computable Bounds on Convergence of Markov Chains in Wasserstein Distance*
  - Submitted to Annals of Applied Probability, arXiv;
  - Applied Probability Society Best Student Paper Prize, 2023;
  - Applied Probability Society Conference Best Poster Award, 2023;
- Y. Qu, J. Blanchet, P.W. Glynn, *Estimating the Convergence Rate to Equilibrium of a Markov Chain via Simulation*
- Y. Qu, P.W. Glynn, *Bias of Markov Chain Sample Quantile*
- Y. Qu, P.W. Glynn, *Uniform Edgeworth Expansions for Markov Chains*
- Y. Qu et al., *Double Distributionally Robust Bid Shading for First Price Auctions*, submitted

## JOURNAL PUBLICATIONS

- P.W. Glynn, Y. Qu, *On a New Characterization of Harris Recurrence for Markov Chains and Processes*, Mathematics, 2023

## TEACHING EXPERIENCE

Teaching assistant for the following Stanford MS&E courses

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|--|--|
| ◦ 220: Probabilistic Analysis                | Autumn 2019, Summer 2022                           |
| ◦ 221: Stochastic Modeling                   | Spring 2020  |
| ◦ 321: Stochastic Systems                    | Spring 2023  |
| ◦ 323: Stochastic Simulation                 | Autumn 2020  |
| ◦ 324: Stochastic Methods in Engineering     | Spring 2021, Spring 2022, Winter 2023, Spring 2024 |
| ◦ 260: Introduction to Operations Management | Summer 2020  |
| ◦ 211: Introduction to Optimization          | Summer 2021  |
| ◦ 125: Introduction to Applied Statistics    | Winter 2020  |

## HONORS AND AWARDS

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|--|------|
| 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 |
| Moruo Guo Scholarship, the highest honor for USTC undergraduates | 2017 |

## CONFERENCE PRESENTATIONS

- *Estimating Convergence Rates for Markov Chains via Simulation*, 2021 INFORMS Annual Meeting
- *A New Class of Bounds for Convergence of Markov Chains to Equilibrium*, 2023 INFORMS APS Conference

## PROFESSIONAL SERVICE

- Referee: Mathematics of Operations Research, European Journal of Operational Research

## REFERENCES

Peter W. Glynn, Professor, Stanford University  
 Jose Blanchet, Professor, Stanford University

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[jose.blanchet@stanford.edu](mailto:jose.blanchet@stanford.edu)