Yanlin Qu

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Education

Stanford University — Stanford, CA, USA
Ph.D. in Management Science and Engineering — *Sep 2024*
Advisors: Peter Glynn and Jose Blanchet

University of Science and Technology of China (USTC) — Hefei, Anhui, China
B.S. in Mathematics and Applied Mathematics — *Jun 2018*

Research Interests

- Applied probability and operations research
- Computational Markov chain convergence analysis
- Stochastic simulation and deep learning
- Robust decision making under uncertainty

Preprints

- Qu, Y., Blanchet, J., Glynn, P., *Deep Learning for Computing Convergence Rates of Markov Chains, submitted*
- Qu, Y., Blanchet, J., Glynn, P., *Computable Bounds on Convergence of Markov Chains in Wasserstein Distance, submitted*
- Qu, Y., Blanchet, J., Glynn, P., *Estimating the Convergence Rate to Equilibrium of a Markov Chain via Simulation*
- Qu, Y., Glynn, P., *Bias of Markov Chain Sample Quantile*
- Qu, Y., Glynn, P., *Uniform Edgeworth Expansions for Markov Chains*
- Qu, Y. et al., *Double Distributionally Robust Bid Shading for First Price Auctions, submitted*

Journal Publications

- Glynn, P., Qu, Y., *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

- 220: Probabilistic Analysis — Autumn 2019, Summer 2022
- 221: Stochastic Modeling — Spring 2020
- 321: Stochastic Systems — Spring 2023
- 323: Stochastic Simulation — Autumn 2020, Winter 2024
- 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

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

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 & Annual Meeting

Professional Service

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