

EMPLOYMENT	<b>The Chinese University of Hong Kong, Shenzhen</b> Tenure-Track Assistant Professor in the School of Data Science Academic area: Operations Research	Shenzhen, China 2026
	<b>Columbia Business School</b> Postdoctoral Researcher in the Decision, Risk, and Operations Division Mentors: Assaf Zeevi and Hongseok Namkoong	NY, USA 2024 - 2026
	<b>Stanford University</b> PhD in Management Science and Engineering Advisors: Peter Glynn and Jose Blanchet	CA, USA 2018 - 2024
EDUCATION	<b>University of Science and Technology of China</b> BSc in Mathematics and Applied Mathematics	Anhui, China 2014 - 2018
	Multi-armed bandits Markov chains convergence analysis Deep learning for applied probability Stochastic simulation	
PUBLICATIONS	<b>Y. Qu, J. Blanchet, and P. Glynn.</b> Deep Learning for Markov Chains: Lyapunov Functions, Poisson's Equation, and Stationary Distributions. <i>Queueing Systems</i> , arXiv, 2026. – <i>Special Issue: 40 Years of QUESTA</i> – <i>NeurIPS 2025 Workshop MLxOR</i>	
	<b>Y. Qu, J. Blanchet, and P. Glynn.</b> Computable Bounds on Convergence of Markov Chains in Wasserstein Distance via Contractive Drift. <i>Annals of Applied Probability</i> , arXiv, 2025. – Applied Probability Society Best Student Paper Prize, 2023 – Applied Probability Society Conference Best Poster Award, 2023	
	<b>Y. Qu, J. Blanchet, and P. Glynn.</b> Deep Learning for Computing Convergence Rates of Markov Chains. <i>NeurIPS 2024</i> (spotlight).	
	<b>P. Glynn. and Y. Qu.</b> On a New Characterization of Harris Recurrence for Markov Chains and Processes. <i>Mathematics</i> , 2023.	
PREPRINTS	<b>Y. Qu, H. Namkoong, and A. Zeevi.</b> A Broader View of Thompson Sampling. arXiv, 2025.	
	<b>Y. Qu, T. Rokicki, and H. Yang.</b> Rubik's Cube Scrambling Requires at Least 26 Random Moves. arXiv, 2024. (personal interest)	
	<b>Y. Qu, R. Kant, Y. Chen, B. Kitts, S. Gultekin, A. Flores, and J. Blanchet.</b> Double Distributionally Robust Bid Shading for First Price Auctions. arXiv, 2024. (Yahoo intern)	
	<b>Y. Qu, J. Blanchet, and P. Glynn.</b> Strong Limit Interchange Property of a Sequence of Markov Processes.	
	<b>Y. Qu, J. Blanchet, and P. Glynn.</b> Estimating the Convergence Rate to Equilibrium of a Markov Chain via Simulation.	
	<b>Y. Qu and P. Glynn.</b> Bias of Markov Chain Sample Quantile.	
	<b>Y. Qu and P. Glynn.</b> Uniform Edgeworth Expansions for Markov Chains.	

TEACHING	At Stanford, I served as a TA 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
INVITED TALKS	A Broader View of Thompson Sampling	
	– INFORMS Optimization Society Conference	2026
	– INFORMS Annual Meeting	2025
	Deep Learning for Computing Convergence Rates of Markov Chains	
	– INFORMS Applied Probability Society Conference	2025
	Double Distributionally Robust Bid Shading for First Price Auctions	
	– INFORMS Annual Meeting	2024
	A New Class of Bounds for Convergence of Markov Chains to Equilibrium	
	– INFORMS Annual Meeting	2023
	– INFORMS Applied Probability Society Conference	2023
ACADEMIC SERVICE	Estimating Convergence Rates for Markov Chains via Simulation	
	– INFORMS Annual Meeting	2021
	I reviewed papers submitted to the following journals:	
	European Journal of Operational Research	
	Mathematics of Operations Research	
REFERENCES	Annals of Applied Probability	
	Operations Research	
	<b>Peter Glynn</b> Thomas Ford Professor Stanford University <a href="mailto:glynn@stanford.edu">glynn@stanford.edu</a>	<b>Jose Blanchet</b> Professor Stanford University <a href="mailto:jose.blanchet@stanford.edu">jose.blanchet@stanford.edu</a>
	<b>Assaf Zeevi</b> Kravis Professor of Business Columbia Business School <a href="mailto:assaf@gsb.columbia.edu">assaf@gsb.columbia.edu</a>	<b>Hongseok Namkoong</b> Assistant Professor Columbia Business School <a href="mailto:namkoong@gsb.columbia.edu">namkoong@gsb.columbia.edu</a>