YANLIN QU

qu.yanlin@columbia.edu
https://quyanlin.github.io

EMPLOYMENT

Columbia Business School — NY, USA
Postdoctoral Researcher in the Decision, Risk, and Operations Division — 2024 - 2026

EDUCATION

Stanford University — CA, USA
PhD in Management Science and Engineering — 2018 - 2024
Advisors: Peter Glynn and Jose Blanchet
Markov Chain Convergence Analysis: From Pen and Paper to Deep Learning

University of Science and Technology of China — Anhui, China
BSc in Mathematics and Applied Mathematics — 2014 - 2018

PUBLICATIONS

Y. Qu, J. Blanchet, and P. Glynn. Deep Learning for Computing Convergence Rates of Markov Chains. *Neural Information Processing Systems* (spotlight), 2024.

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

PREPRINTS

Y. Qu, J. Blanchet, and P. Glynn. Computable Bounds on Convergence of Markov Chains in Wasserstein Distance. *arXiv:2308.10341*, 2023.

Y. Qu, J. Blanchet, and P. Glynn. Estimating the Convergence Rate to Equilibrium of a Markov Chain via Simulation.

Y. Qu and P. Glynn. Bias of Markov Chain Sample Quantile.

Y. Qu and P. Glynn. Uniform Edgeworth Expansions for Markov Chains.

Y. Qu, R. Kant, Y. Chen, B. Kitts, S. Gultekin, A. Flores, and J. Blanchet. Double Distributionally Robust Bid Shading for First Price Auctions.

TEACHING

Teaching Assistant for the following MS&E courses at Stanford

Course	Years
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 AND HONORS

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

Reviewing

Mathematics of Operations Research, European Journal of Operational Research