

EMPLOYMENT	Chinese University of Hong Kong, Shenzhen Tenure-Track Assistant Professor in the School of Data Science Academic Area: Operations Research	Shenzhen, China 2026
	Columbia Business School Postdoctoral Researcher in the Decision, Risk, and Operations Division Mentors: Assaf Zeevi and Hongseok Namkoong	NY, USA 2024 - 2026
EDUCATION	Stanford University PhD in Management Science and Engineering Advisors: Peter Glynn and Jose Blanchet	CA, USA 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 chains convergence analysis	
PUBLICATIONS	Deep learning for applied probability	
	Stochastic simulation	
PUBLICATIONS	Y. Qu, J. Blanchet, and P. Glynn. Deep Learning for Markov Chains: Lyapunov Functions, Poisson's Equation, and Stationary Distributions. <i>Queueing Systems</i> , arXiv, 2026. <ul style="list-style-type: none">– <i>Special Issue: 40 Years of QUESTA</i>– <i>NeurIPS 2025 Workshop MLxOR</i>	
	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</i> , arXiv, 2025. <ul style="list-style-type: none">– Applied Probability Society Best Student Paper Prize, 2023– Applied Probability Society Conference Best Poster Award, 2023	
	Y. Qu, J. Blanchet, and P. Glynn. Deep Learning for Computing Convergence Rates of Markov Chains. <i>NeurIPS 2024</i> (spotlight).	
	P. Glynn. and Y. Qu. On a New Characterization of Harris Recurrence for Markov Chains and Processes. <i>Mathematics</i> , 2023.	
	Y. Qu, H. Namkoong, and A. Zeevi. A Broader View of Thompson Sampling. arXiv, 2025.	
PREPRINTS	Y. Qu, T. Rokicki, and H. Yang. Rubik's Cube Scrambling Requires at Least 26 Random Moves. arXiv, 2024. (personal interest)	
	Y. Qu, R. Kant, Y. Chen, B. Kitts, S. Gultekin, A. Flores, and J. Blanchet. Double Distributionally Robust Bid Shading for First Price Auctions. arXiv, 2024. (Yahoo intern)	
	Y. Qu, J. Blanchet, and P. Glynn. Strong Limit Interchange Property of a Sequence of Markov Processes.	
	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.	

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	
	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