

EMPLOYMENT	<b>Columbia Business School</b>	NY, USA
	Postdoctoral Researcher in the Decision, Risk, and Operations Division Mentors: Assaf Zeevi and Hongseok Namkoong	2024 - 2026
EDUCATION	<b>Stanford University</b>	CA, USA
	PhD in Management Science and Engineering Advisors: Peter Glynn and Jose Blanchet <i>Markov Chain Convergence Analysis: From Pen and Paper to Deep Learning</i>	2018 - 2024
	<b>University of Science and Technology of China</b> BSc in Mathematics and Applied Mathematics	Anhui, China 2014 - 2018
RESEARCH INTERESTS	Multi-armed bandits Markov chain convergence analysis Deep learning for applied probability Stochastic simulation	
PUBLICATIONS	<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. NeurIPS 2024 (spotlight).  P. Glynn. and <b>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. – To be submitted to <i>Operations Research</i> , 2025 – Job market paper  <b>Y. Qu, J. Blanchet, and P. Glynn.</b> Deep Learning for Markov Chains: Lyapunov Functions, Poisson's Equation, and Stationary Distributions. – Submitted to <i>Special Issue: 40 Years of QUESTA, Queueing Systems</i> , arXiv, 2025 – An extended abstract is accepted by NeurIPS 2025 Workshop MLxOR  <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	I served as a teaching assistant 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
ACADEMIC SERVICE	I reviewed papers submitted to the following journals:	
	European Journal of Operational Research	
	Mathematics of Operations Research	
	Annals of Applied Probability	
	Operations Research	
REFERENCES	<b>Peter Glynn</b> Thomas Ford Professor Stanford University glynn@stanford.edu	<b>Jose Blanchet</b> Professor Stanford University jose.blanchet@stanford.edu
	<b>Assaf Zeevi</b> Kravis Professor of Business Columbia Business School assaf@gsb.columbia.edu	<b>Hongseok Namkoong</b> Assistant Professor Columbia Business School namkoong@gsb.columbia.edu