

EMPLOYMENT	<b>Columbia Business School</b> Postdoctoral Researcher in the Decision, Risk, and Operations Division Mentors: Assaf Zeevi and Hongseok Namkoong	NY, USA 2024 - 2026
EDUCATION	<b>Stanford University</b> 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>	CA, USA 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	<p><b>Y. Qu</b>, 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.</p> <ul style="list-style-type: none"> <li>– Applied Probability Society Best Student Paper Prize, 2023</li> <li>– Applied Probability Society Conference Best Poster Award, 2023</li> </ul> <p><b>Y. Qu</b>, J. Blanchet, and P. Glynn. Deep Learning for Markov Chains: Lyapunov Functions, Poisson's Equation, and Stationary Distributions. <i>Queueing Systems</i>, arXiv, forthcoming.</p> <ul style="list-style-type: none"> <li>– <i>Special Issue: 40 Years of QUESTA</i></li> <li>– NeurIPS 2025 Workshop MLxOR</li> </ul> <p><b>Y. Qu</b>, J. Blanchet, and P. Glynn. Deep Learning for Computing Convergence Rates of Markov Chains. NeurIPS 2024 (spotlight).</p> <p>P. Glynn. and <b>Y. Qu</b>. On a New Characterization of Harris Recurrence for Markov Chains and Processes. <i>Mathematics</i>, 2023.</p>	
PREPRINTS	<p><b>Y. Qu</b>, H. Namkoong, and A. Zeevi. A Broader View of Thompson Sampling. arXiv, 2025.</p> <ul style="list-style-type: none"> <li>– To be submitted to <i>Operations Research</i></li> <li>– Job market paper</li> </ul> <p><b>Y. Qu</b>, T. Rokicki, and H. Yang. Rubik's Cube Scrambling Requires at Least 26 Random Moves. arXiv, 2024. (personal interest)</p> <p><b>Y. Qu</b>, 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)</p> <p><b>Y. Qu</b>, J. Blanchet, and P. Glynn. Strong Limit Interchange Property of a Sequence of Markov Processes.</p> <p><b>Y. Qu</b>, J. Blanchet, and P. Glynn. Estimating the Convergence Rate to Equilibrium of a Markov Chain via Simulation.</p> <p><b>Y. Qu</b> and P. Glynn. Bias of Markov Chain Sample Quantile.</p> <p><b>Y. Qu</b> and P. Glynn. Uniform Edgeworth Expansions for Markov Chains.</p>	

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
AWARDS	260: Introduction to Operations Management	2020
	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
ACADEMIC SERVICE	Guo Moruo Scholarship	2017
	I reviewed papers submitted to the following journals:	
	European Journal of Operational Research	
	Mathematics of Operations Research	
	Annals of Applied Probability	
REFERENCES	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>