

EMPLOYMENT	<b>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
EDUCATION	<b>Stanford University</b> PhD in Management Science and Engineering Advisors: Peter Glynn and Jose Blanchet	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 chains convergence analysis Deep learning for applied probability Stochastic simulation	
PUBLICATIONS	<p><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.</p> <ul style="list-style-type: none"> <li>– <i>Special Issue: 40 Years of QUESTA</i></li> <li>– <i>NeurIPS 2025 Workshop MLxOR</i></li> </ul> <p><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.</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, J. Blanchet, and P. Glynn.</b> Deep Learning for Computing Convergence Rates of Markov Chains. <i>NeurIPS 2024</i> (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, H. Namkoong, and A. Zeevi.</b> A Broader View of Thompson Sampling. arXiv, 2025.</p> <p><b>Y. Qu, T. Rokicki, and H. Yang.</b> Rubik's Cube Scrambling Requires at Least 26 Random Moves. arXiv, 2024. (personal interest)</p> <p><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)</p> <p><b>Y. Qu, J. Blanchet, and P. Glynn.</b> Strong Limit Interchange Property of a Sequence of Markov Processes.</p> <p><b>Y. Qu, J. Blanchet, and P. Glynn.</b> Estimating the Convergence Rate to Equilibrium of a Markov Chain via Simulation.</p> <p><b>Y. Qu and P. Glynn.</b> Bias of Markov Chain Sample Quantile.</p> <p><b>Y. Qu and P. Glynn.</b> Uniform Edgeworth Expansions for Markov Chains.</p>	

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	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