Tianyu Wang

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Education

Columbia University   New York, USA
Ph.D. student in Operations Research   Aug. 2021 -

Tsinghua University   Beijing, China
B.E. in Information Management and Information Systems   Aug. 2017 - Jun. 2021
B.S. in Pure and Applied Mathematics
GPA: 3.87/4.00   *Rank*: 1/28

National University of Singapore   Singapore
Exchange Student   Jul. 2019 - Dec. 2019

Research Interests

Data-driven decision-making under uncertainty including online and offline robust learning approaches, and their applications in causal inference and operations management.

Publications and Preprints

- **Tianyu Wang**, Chenye Wu, Wei Qi. On Data-Driven Multi-Product Pricing. *IEEE Control Systems Letters,* **5**(5): 1687-1692, 2020. doi: 10.1109/LCSYS.2020.3043591.
- **Tianyu Wang**, Ningyuan Chen, Chun Wang. Distributionally Robust Prescriptive Analytics with Wasserstein Distance. *arXiv preprint arXiv: 2106.05724*, 2021.
- Hedging Time-variant Model Risks —— A Hidden Markov Regime-Switching Approach, with Chi Seng Pun, Zhenzhen Yan. *Under Major Revision at Manufacturing & Service Operations Management*.

Research Experience

Tsinghua University   Beijing, China
Research Assistant, School of Economics and Management   Jan. 2021 - Jun. 2021
Advisor: Associated Professor Chun Wang
Topic: Theory in Distributionally Robust Optimization

Massachusetts Institute of Technology   Boston, USA (Remote)
Research Assistant, Institute for Data, Systems, and Society   Jun. 2020 - Oct. 2020
Advisor: Professor David Simchi-Levi
Topic: Model Selection in Contextual Bandits

National University of Singapore   Singapore
Research Assistant, NUS Business School   Aug. 2019 - Dec. 2019
Advisor: Professor Melvyn Sim
Topic: Robust Stochastic Portfolio Optimization and Applications

Invited Talks

- Distributionally Robust Prescriptive Analytics with Wasserstein Distance
  INFORMS Annual Meeting, 2021 (Remote).
- On Data-Driven Multi-Product Pricing
  American Control Conference (ACC), 2021 (Remote).

Honors and Awards

- Columbia IEOR Department Fellowship, Columbia University   2021

- Distinguished Undergraduate Thesis Award, Tsinghua University   2021
- Comprehensive Excellence Scholarship, Tsinghua University   2018, 2019, 2020
- Fellowship of the 13th "Spark" Innovative Talent Cultivation Program   2019

ADDITIONAL INFORMATION

- Languages: English (Fluent, TOEFL: 103, GRE: 331), Mandarin (Native)
- Computer Skills:
  - Data/Statistic Packages: R, SPSS, Stata
  - Optimization Tools: Gurobi, CPLEX, LINGO
  - Languages: C/C++, Java, Python, SQL, MATLAB, LaTeX
- Hobbies: Running (main member of school team); Rope skipping (champion in the university-wide competition); Swimming; Reading