Wen Yun

Email: wen.yun@gsb.columbia.edu

EDUCATION

Columbia University
Decision, Risk, and Operations Division, Columbia Business School
Ph.D. Candidate in Operations Management   2020 – 2026 (expected)
   Advisor: Assaf Zeevi
GPA: 9.82/10
Selected Coursework: Optimization, stochastic modeling, dynamic programming, game theory, causal inference, revenue management, supply chain management.

Tsinghua University
Bachelor of Economics   2016 – 2020
(Completed Course Requirements for Minor in Statistics)
GPA: 3.88/4
Selected Coursework: Statistical inference, linear regression, multivariate analysis, causal inference, econometrics, micro/macro-economics.

University of California, Berkeley
Exchange Student in Economics   Jan 2019 – May 2019
GPA: 4.00/4

RESEARCH OVERVIEW

My research studies problems in revenue management and related operational settings where customer behavior is complex or shaped by human–algorithm interaction. I (i) develop optimal policies with managerial insights, (ii) design online learning algorithms for decision making under uncertainty, (iii) analyze real-world data empirically, and (iv) build efficient, implementable decision-support systems.

RESEARCH PROJECTS

Modeling and Empirical Considerations in B2B Pricing
Joint work with Assaf Zeevi (Columbia University) and Gal Lex (Corning Inc.)
Manuscript complete; preparing for submission
·   In collaboration with a leading manufacturer, Corning Inc., we design a pricing decision support system featuring a near-optimal algorithmic suggestion structure that accounts for salespeople's partial compliance and incorporates causal inference on real B2B transaction data.

Dynamic Pricing with Unknown Extent of Social Learning

Joint work with Assaf Zeevi (Columbia University)

Manuscript in progress

· We study dynamic pricing with history-dependent demand influenced by price and prior reviews, model it as an unknown linear function, and develop minimax-optimal online algorithms that significantly outperform predict-then-optimize methods.

Recommendation Policies in the Presence of Social Learning

Joint work with Assaf Zeevi (Columbia University)

Manuscript complete; preparing for submission

· We study product recommendation under review-based customer behavior, proving an asymptotically optimal policy and showing that different customer types should be targeted at different stages of the selling horizon.

Learning under Indirect Price Control and Unobserved Confounding

Joint work with Assaf Zeevi (Columbia University)

Work in progress

RESEARCH ASSISTANT EXPERIENCES

Supervised by Chun Wang (Tsinghua University) and Zhenming Liu (College of William & Mary)

. For a model with a random, block-diagonal parameter matrix, I developed algorithms to detect the block structure with minimal sample complexity.

Supervised by Junwei Lu (Harvard University)

. I used Word2Vec to analyze medical terminologies in electronic medical records (EMRs) and constructed interactive diagrams to illustrate the connections among these terms.

TEACHING EXPERIENCE

Teaching Assistant – Review Sessions, Columbia University

Managerial Statistics (MBA core)	Spring 2022
Managerial Statistics (EMBA core)	Fall 2023
Foundations of Stochastic Modeling (Ph.D. core)	Spring 2023
Supply Chain Analytics (Master)	Spring 2022

Teaching Assistant – Grading and Office Hours, Columbia University

Managerial Statistics (MBA core)	Fall 2021
Managerial Statistics (EMBA core)	Fall 2022, Summer 2025
Analysis of Algorithms in Opeartions Research (Ph.D. elective)	Spring 2025

PRESENTATIONS AND TALKS

Recommendation Policies in the Presence of Social Learning, INFORMS Annual Meeting, 2023
Vague Pricing Optimization, INFORMS Annual Meeting, 2024
Vague Pricing Optimization, Cornell Young Scholars Workshop (poster), 2024
Modeling and Empirical Considerations in B2B Pricing, RMP, 2025

AWARDS AND HONORS

Outstanding Graduate of Tsinghua University   2020
Outstanding Graduate of Beijing City   2020
Academic Excellence Award at Tsinghua University   2017, 2018, 2019

ADDITIONAL

Programming Languages: Python, R, Matlab, C++, LATEX