JINGYAN ZHANG

 $+852\ 94909973 \diamond \text{Hong Kong}$

u3597410@connect.hku.hk \displayzjy-felix.github

EDUCATION

University of Hong Kong

B.S. in Quantitative Finance and Mathematics

University of North Carolina at Chapel Hill

Exchange

Sept 2022 - present

GPA: 4.01/4.3

Fall 2025

RESEARCH EXPERIENCES

Weekly EV Fast Charging Equilibrium Model

Apr 2025 - Present

- Developing a spatio-temporal stochastic choice framework that integrates station selection with stochastic queue/service/EV type dynamics and weekly usage cycles.
- Formulating users' decision process and designing algorithm based on the multilogit choice model to reach choice probabilities/waiting time equilibrium.
- Constructing a San Mateo regional case study for calibration and validation.
- Working paper; with Prof. Yong-Hong Kuo and Prof. Candace A. Yano.

Time-Varying SIS Model

May 2025 - Present

- Formulating an infinite-horizon control problem for an SIS model with periodic transmission; deriving the HJB equation to obtain a general solution.
- Implementing numerical solvers to obtain cost-minimizing policy; analyzing structure (e.g., switching line) across parameter regimes to get its explicit form.
- Working paper; with Prof. Zhengli Wang.

Optimal Multi-Armed Bandit with Dependent Arms

Aug 2024 - May 2025

- Extended a policy-tree construction to the general dependent-arms setting (binary and continuous belief states).
- Built a reproducible simulation framework to benchmark the optimal DEF policy against greedy, UCB, and the Gittins index.
- Under guidance of Prof. Zhengli Wang.

TEACHING EXPERIENCE

University of Hong Kong, Teaching Assistant

• COMP1117 Computer Programming

Spring 2025

AWARDS AND ACTIVITIES

Reaching Out Award
HKU Worldwide Undergraduate Student Exchange Scholarships
HKU Summer Research Program Scholarship
Martin Scholarship
Dean's Honours List 2022–2024

SKILLS

Software Python, Matlab, LATEX, Mathematica, QGIS

Languages Mandarin (Native), English (Fluent), Cantonese (Intermediate)