ZHU QIUYU

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EDUCATION

National University of Singapore, Singapore *August 2017 - Present*
P.h.d in Operations Research
Institute of Operations Research and Analytics

University of Science and Technology of China *September 2013 - May 2017*
Bachelor of Statistics, Science GPA: 3.92/4.3
Thesis: Dynamic Price Competition without Knowing Demand Function, with Prof. *Hanqin Zhang*

RESEARCH INTERESTS

- Optimization under uncertainty, Supply chain manegement
- Statistics, Information Theory, Learning theory

PUBLICATIONS AND WORKING PAPERS

[1] **Qiuyu Zhu**, Vincent Tan. "Thompson Sampling Algorithms for Mean-Variance Bandits"
Accepted by ICML 2020.

[2] Joel Chang, **Qiuyu Zhu**, Vincent Tan. "Risk-Constrained Thompson Sampling for CVaR Bandits"
Under review

WORK EXPERIENCE

Aviation Virtual Pte Ltd, Research Intern, Singapore *June 2018- Aug 2018*
- Built queuing simulation in a pharmacy by using Unity3D and Cave automatic virtual environment
- Study layout effect and customer behavior in a queuing system.

Alibaba Group, Research Intern, Hangzhou *Aug 2019 - Oct 2019*
- Inventory planning
- Packing resource mathching
- Matching of streamers and sellers

TEACHING EXPERIENCE

Probability, Teaching Assitance, USTC
Stochastic Process, Teaching Assitance, USTC
Numerical Methods, Teaching Assitance, USTC

PRESENTATIONS

Thompson Sampling Algorithms for Gaussian Mean-Variance Bandits, 2019, Seattle, Informs Annual Meeting.
Thompson Sampling Algorithms for Gaussian Mean-Variance Bandits, 2020, Vienna, 37th International Conference on Machine Learning.

HONORS AND AWARDS

- NUS Research Scholarship Aug 2017-present
- Xijie Scholarship (Top 5%) in USTC
- Changxing Scholarship (Top 5%) in USTC
- National Encouragement Scholarship (Top 5%) in USTC