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LE **YANG**

EDUCATIONAL BACKGROUND

09/2020 - expected 08/2024	**PhD in City University of Hong Kong** Institution: Department of Systems Engineering, College of Engineering Research Interests: Multi-Armed Bandit, Simulation Modeling and Optimization, Sequential Decision Making Supervisor: Siyang Gao
09/2017 – 06/2020	**Master of Science in Shandong University** Institution: Zhongtai Securities Institute for Financial Studies Research Interests: Stochastic Control and Financial Mathematics Supervisor: Zhen Wu
09/2013 – 06/2017	**Bachelor of Science in Shandong University** Institution: School of Mathematics Major: Statistics

PUBLICATIONS

[1] **L. Yang**, S. Gao, and C. Ho, "Improving the Knowledge Gradient Algorithm", *Proceedings of the 27th Conference on Neural Information Processing Systems (NeurIPS)*, 2023, In Press.

[2] **L. Yang**, Y. Zheng and J. Shi, "Risk-Sensitive Stochastic Control with Applications to An Optimal Investment Problem under Correlated Noises", *Proceedings of the 38th Chinese Control Conference (CCC)*, 1356-1363, 2019.

ACADEMIC EXCHANGES

02/2024 - expected 06/2024	**Visit in University of Southern California** Institution: Department of Industrial and Systems Engineering Research Field: Multi-Armed Bandit, Online Learning Supervisor: Sheldon Ross
05/2019 - 08/2019	**Research Assistant in Chinese Academy of Sciences** Institution: Academy of Mathematics and Systems Science Research Field: Risk-Sensitive, Inventory Control Supervisor: Dacheng Yao

CONFERENCE PRESENTATIONS

10/12/2023 - 16/12/2023   **The 37th Conference on Neural Information Processing Systems**
Type of Participation: Poster
27/07/2019 - 30/07/2019   **The 38th (2019) Chinese Control Conference (CCC)**
Type of Participation: Oral Sessions

TEACHING ASSISTANT EXPERIENCES

2023 Fall   Intelligent Manufacturing for Engineering Managers
2022 & 2021 Fall   Engineering Management Principles and Concepts
2022 Spring   Decision Analysis and Risk Management

AWARDS

04/2020   Outstanding Postgraduate Graduates
10/2019   National Scholarship for Graduate Students
04/2017   Outstanding Graduates
11/2016   Second Prize of National College Students Mathematics Competition
11/2014   First Prize of National College Students Mathematics Competition