

ZEYU ZHENG

+1 (650) 714 6319 ◊ zyzheng@stanford.edu

<http://zhengzeyu.com>

475 Via Ortega, 314Y, Stanford, CA, 94305

EDUCATION

| | |
|--|----------------------|
| Ph.D. in Operations Research, Stanford University Department of Management Science and Engineering | <i>Expected 2018</i> |
| Ph.D. Minor in Statistics, Stanford University Department of Statistics | <i>2012 - 2016</i> |
| M.A. in Economics, Stanford University Department of Economics | <i>2012 - 2015</i> |
| B.S. in Mathematics, Peking University Department of Mathematics, Yuanpei program | <i>2008 - 2012</i> |

RESEARCH INTERESTS

Simulation and applied probability; Data-oriented decision making; Stochastic modeling; Statistical learning; Mathematical finance.

REFERENCES

Peter W. Glynn (advisor)

Thomas W. Ford Professor
Management Science and Engineering,
Stanford University
(650) 725-0550
glynn@stanford.edu

Yinyu Ye

K. T. Li Chair Professor
Management Science and Engineering,
Stanford University
(650) 723-7262
yinyu-ye@stanford.edu

Jose H. Blanchet

Professor
Management Science and Engineering,
Stanford University
jose.blanchet@stanford.edu

Darrell Duffie

Dean Witter Distinguished Professor of Finance
Stanford Graduate School of Business
(650) 723-1976
duffie@stanford.edu

PUBLICATIONS AND ACCEPTED PAPERS

- Extensions of the Regenerative Method to New Functionals** (with Peter W. Glynn)
Proceedings of the Winter Simulation Conference 2016, pp.289-301.
- Rates of Convergence and CLTs for Subcanonical Debiased MLMC** (with Jose Blanchet and Peter W. Glynn)
To appear in *Monte Carlo and Quasi Monte Carlo 2016*, Springer.
- Fitting Continuous Piecewise Linear Poisson Intensities via Maximum Likelihood and Least Squares** (with Peter W. Glynn)
To appear in *Proceedings of the Winter Simulation Conference 2017*.
- A CLT for Infinitely Stratified Estimators, with Applications to Debiased MLMC** (with Peter W. Glynn)
To appear in *ESAIM: Proceedings and Surveys, Proceedings of the Thematic Cycle on Monte Carlo Techniques*.

WORKING PAPERS

5. **Poisson Autoregressive Models for Arrival Data** (with Peter W. Glynn and Xiaowei Zhang), in preparation
6. **Efficiently Approximating Nonstationary Markov Chains** (with Peter W. Glynn and Harsha Honnappa), in preparation
7. **Conflicted Immediacy Provision** (with Yu An), under review
8. **A General Communication-Efficient Algorithm for Distributed Learning** (with Ya Le and Trevor Hastie), in preparation
9. **A Dynamic Programming-based Model Selection Approach** (with Peter W. Glynn and Harsha Honnappa), in preparation
10. **Fitting Poisson Processes with Piecewise Linear Intensities** (with Peter W. Glynn), in preparation
11. **Testing the Poisson Process Arrival Assumption for both Stationary and Non-stationary Data** (with Peter W. Glynn and Harsha Honnappa), in preparation

TEACHING EXPERIENCES

Guest lecturer, Stanford University

MS&E 321, Stochastic Systems (PhD level)

MS&E 121, Introduction to Stochastic Modeling (Undergraduate level)

Teaching assistant, Stanford University

MS&E 324, Stochastic Methods in Engineering (PhD level)

MS&E 321, Stochastic Systems (PhD level)

MS&E 223, Simulation (Master level)

MS&E 221, Stochastic Modeling (Master level)

MS&E 121, Introduction to Stochastic Modeling (Undergraduate level)

HONORS, AWARDS, AND FELLOWSHIPS

| | |
|--|------------|
| APS Student Travel Grant | 2017 |
| Ford Fellowship | 2016, 2017 |
| Dantzig-Lieberman Fellowship | 2014 |
| Stanford SOE Fellowship | 2013 |
| National Scholarship (top 1% in Peking University) | 2009, 2011 |

OTHER EXPERIENCES

Quantitative Research Summer Intern, J.P. Morgan, NYC 2015

Co-Founding President, *Stanford Quantitative Finance* (an official Stanford organization) 2016 - 2017

(Last updated: Oct, 2017)