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## YANG LE

### WORK EXPERIENCE

- 10/2025 - present **Postdoc in National University of Singapore**  
Institution: Department of Statistics and Data Science, Faculty of Science  
Research Interests: Multi-Armed Bandits, Online Learning, Data-driven Optimization  
Supervisor: Yao Zhang (<https://yaozhang24.github.io/yaozhang.github.io/>)
- 09/2024 - 09/2025 **Postdoc in National University of Singapore**  
Institution: Electrical and Computer Engineering, College of Design and Engineering  
Research Interests: Multi-Armed Bandits, Online Learning, Data-driven Optimization  
Supervisor: Vincent Y. F. Tan (<https://vyftan.github.io>)  
Wang Chi Cheung (<https://cde.nus.edu.sg/sem/staff/cheung-wang-chi/>)
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### EDUCATIONAL BACKGROUND

- 09/2020 - 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 (<https://www.cityu.edu.hk/stfprofile/siyangao.htm>)
- 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 (<https://www.math.sdu.edu.cn/info/1089/3644.htm>)
- 09/2013 - 06/2017 **Bachelor of Science in Shandong University**  
Institution: School of Mathematics  
Major: Statistics
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### PUBLICATIONS

- [1] Zhou M., **Yang L.**, Tan Vincent Y. F. and Zhang M. (Accepted). *Age-Optimal Best Arm Identification*. IEEE/IFIP International Conference on Modeling and Optimization in Mobile, Ad Hoc, and Wireless Networks (WiOpt).
- [2] **Yang L.**, Tan Vincent Y. F. and Cheung W. C. (2025). *Best Arm Identification with Possibly Biased Offline Data*. *Uncertainty in Artificial Intelligence (UAI)*. 41. (pp. 4715 - 4730).

- [3] **Yang, L.**, Gao, S., Li, C. & Wang, Y. (2025). *Stochastically Constrained Best Arm Identification with Thompson Sampling*. *Automatica*, 176: 112223.
- [4] **Yang, L.**, Gao, S. & Ho, C. (2023). *Improving the knowledge gradient algorithm*. *Advances in Neural Information Processing Systems (NeurIPS)*. 36. (pp. 61747 - 61758).
- [5] **Yang, L.**, Zheng, Y. & Shi J. (2019). *Risk-Sensitive Stochastic Control with Applications to An Optimal Investment Problem under Correlated Noises*. *Chinese Control Conference (CCC)*. 38. (pp. 1356 - 1363).
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## ACADEMIC EXCHANGES

- 02/2024 - 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 (<https://viterbi.usc.edu/directory/faculty/Ross/Sheldon>)
- 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 (<https://sites.google.com/site/dachengyao/>)
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## CONFERENCE PRESENTATIONS

- 21/07/2025 - 25/07/2025 **The 41st Conference on Uncertainty in Artificial Intelligence (UAI)**  
Type of Participation: Poster
- 10/12/2023 - 16/12/2023 **The 37th Conference on Neural Information Processing Systems (NeurIPS)**  
Type of Participation: Poster
- 27/07/2019 - 30/07/2019 **The 38th ( 2019 ) Chinese Control Conference (CCC)**  
Type of Participation: Oral Sessions
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## ACADEMIC SERVICE (REVIEWER)

Automatica  
INFORMS Journal on Computing (JOC)  
Journal of Simulation (JOS)  
Advances in Neural Information Processing Systems (NeurIPS)  
Uncertainty in Artificial Intelligence (UAI)  
IEEE Transactions on Automation Science and Engineering (TASE)

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## 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
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## **AWARDS**

- 10/2025 Top Reviewer of NeurIPS 2025
- 10/2023 Travel Award of NeurIPS 2023
- 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