

Stanford

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Publications

PUBLICATIONS

- **Asymptotically Optimal Control of a Centralized Dynamic Matching Market with General Utilities** *OPERATIONS RESEARCH*
Blanchet, J. H., Reiman, M., Shah, V., Wein, L. M., Wu, L.
2022
- **Exact simulation of the Ornstein-Uhlenbeck driven stochastic volatility model** *EUROPEAN JOURNAL OF OPERATIONAL RESEARCH*
Li, C., Wu, L.
2019; 275 (2): 768–79