

## Education

- 09/2017— **PhD Candidate: Management Science and Engineering**, *Stanford University*.
- Research interests: sequential learning and decision-making, stochastic modeling and simulation, statistical inference for stochastic processes
  - Advisor: Professor Peter W. Glynn
- 09/2014— **PhD Candidate: Mechanical Engineering (inactive in program)**, *Stanford University*.
- Ph.D. Minor in Mathematics
- 06/2017 **MS Statistics**, *Stanford University*.
- 01/2015 **MS Mechanical Engineering**, *Stanford University*.
- 05/2012 **BS Mechanical Engineering**, *Georgia Institute of Technology*.
- With Highest Honors
  - Minor in Biology

## Work In Progress

1. with W. Ba, P.W. Glynn, J.M. Harrison, Approximations for Bernoulli Bandits.
2. with P.W. Glynn, Gradient Estimation for Stochastic Networks.
3. with Z.Y. Zhou, P.W. Glynn, Learning in High-Dimensional Linear Contextual Bandits.
4. with P.W. Glynn, Efficient Estimation of Markov Chain Functionals.

## Preprints/In Preparation

1. L. Fan, P.W. Glynn, The Fragility of Optimized Bandit Algorithms.
2. L. Fan, P.W. Glynn, Diffusion Approximations for Thompson Sampling.
3. L. Fan, P.W. Glynn, The Typical Behavior of Bandit Algorithms.
4. L. Fan, M. Pelger, P.W. Glynn, Non-parametric Estimation of Markov Chains Functionals.
5. L. Fan, P.W. Glynn, M. Pelger, Change-Point Testing for Risk Measures in Time Series.

## Journal Publications

1. P.W. Glynn, L. Fan, M.C. Fu, J. Hu, Y. Peng, Central Limit Theorems for Estimated Functions at Estimated Points, *Operations Research*, 68, 2020.

## Earlier Journal Publications

2. J. Yen, D.W. Murphy, L. Fan, D.R. Webster, Sensory-Motor Systems of Copepods involved in their Escape from Suction Feeding, *Integr Comp Biol*, 55, 2015.
3. J. Wang, T.B. Kouznetsova, Z.S. Kean, L. Fan, B.D. Mar, T.J. Martinez, S.L. Craig, A Remote Stereochemical Lever Arm Effect in Polymer Mechanochemistry, *J Am Chem Soc*, 136, 2014.
4. L. Rosenfeld, L. Fan (co-first author), Y. Chen, S.K.Y. Tang, Break-up of droplets in a concentrated emulsion flowing through a narrow constriction, *Soft Matter*, 10, 2014. Featured on journal cover.
5. L. Fan, D. Potter, T. Sulchek, Constant tip-surface distance with atomic force microscopy via quality factor feedback, *Rev Sci Instrum*, 83, 2012.

## Conference Presentations

1. 2020 INFORMS Annual Meeting, *Non-parametric Estimation of Markov Chain Functionals*.
2. 2018 NBER-NSF Time Series Conference, *Change-Point Testing and Estimation for Risk Measures in Time Series*.

## Awards and Fellowships

Stanford Centennial Teaching Assistant Award, 2021

Dantzig-Lieberman Operations Research Fellowship, 2019

Stanford Management Science and Engineering Departmental Fellowship, 2019

Stanford School of Engineering Fellowship, 2017

National Science Foundation Graduate Research Fellowship, 2013

Winner of 22<sup>nd</sup> Annual SAIC–Georgia Tech Student Paper Competition, 2011

## Teaching Assistantships

Stochastic Modeling (MS&E 221), 2019, 2021

Fundamentals of Data Science (MS&E 226), 2018, 2019, 2020

Stochastic Calculus and Control (MS&E 322), 2019

Introduction to Stochastic Modeling (MS&E 121), 2017

Introduction to Matrix Methods (CME/EE 103), 2016

## Professional Service

Reviewer for *Operations Research*, *Management Science*