Zhenyu Hu

Contact NUS Business School Phone: (+65) 6516-3167 Information

BIZ1 8-62, 15 Kent Ridge Drive E-mail: bizhuz@nus.edu.sg

Singapore 119245 Website: https://sites.google.com/site/huzhenyusysu/

Research Dynamic Pricing and Revenue Management Interests Inventory and Supply Chain Management

Dynamic Programming and Optimal Control

Game Theory

Academic National University of Singapore, NUS Business School

Singapore Positions Associate Professor Jul. 2021 - present

Assistant Professor Jul. 2015 - Jun. 2021

Education University of Illinois at Urbana-Champaign Urbana, IL

> Aug. 2011 - Jul. 2015 Ph.D. in Industrial Engineering

Thesis: Dynamic Pricing with Reference Price Effects

Advisor: Prof. Xin Chen

Sun Yat-sen University Guangzhou, China

Bachelor of Science in Mathematics, Minor in Finance Sept. 2007 - Jun. 2011

Thesis: Controlled Markov Jump Processes on a Generalized History

Advisor: Prof. Xianping Guo

Corporate IBM T. J. Watson Research Center Yorktown Heights, NY

Experience Research Summer Intern May 2014 - Aug. 2014

> Galaxy Asset Management Co., Ltd. Shanghai, China

> Summer Intern in Equity Investment Division Jul. 2010 - Aug. 2010

Teaching Lecturer, National University of Singapore

• DBA5103: Operations Research and Analytics 2020 - 2021 Experience

> • DSC3214: Introduction to Optimization 2019, 2021

> • BDC6111: Foundations of Optimization 2018

> 2017 - 2018 • BDC6113: Foundations of Inventory Management

> • BDC6114A: DS Proseminar (Cooperative Game Theory) 2016

• BDC5101: Deterministic Operations Research 2015 - 2019

Publications Zhenyu Hu and Wenjie Tang. 2021. Size Matters, So Does Duration: The Interplay between Offer Size and Offer Deadline. Accepted by Management Science.

> Zhi Chen, Zhenyu Hu and Qinshen Tang. 2020. Allocation Inequality in Cost Sharing Problem. Journal of Mathematical Economics, 91, 111-120.

> Zhaowei Hao, Long He, Zhenyu Hu and Jun Jiang. 2020. Robust Vehicle Pre-Allocation with Uncertain Covariates. Production and Operations Management, 29(4), 955-972.

> Chaolin Yang, Zhenyu Hu and Sean Zhou. 2020. Multilocation Newsvendor Problem: Centralization and Inventory Pooling. Accepted by Management Science.

> Long He, **Zhenyu Hu** and Meilin Zhang. 2020. Robust Repositioning for Vehicle Sharing. Manufacturing & Service Operations Management, 22(2), 223-428.

> Xin Chen, Xiangyu Gao, Zhenyu Hu and Qiong Wang. 2019. Population Monotonicity in Newsvendor Games. Management Science, 65(5), 2142-2160.

Xin Chen, **Zhenyu Hu** and Yuhan Zhang. 2019. Dynamic Pricing with Stochastic Reference Price Effect. Journal of the Operations Research Society of China, 7(1), 107-125. Special issue in honor of Professor Yinyu Ye's 70th birthday.

Zhenyu Hu and Javad Nasiry. 2018. Are Markets with Loss-Averse Consumers More Sensitive to Losses? *Management Science*, 64(3), 1384-1395.

Xin Chen, Peng Hu and **Zhenyu Hu**. 2017. Efficient Algorithms for Dynamic Pricing Problem with Reference Price Effects. *Management Science*, 63(12), 4389-4408.

Zhenyu Hu, Xin Chen and Peng Hu. 2016. Dynamic Pricing with Gain-Seeking Reference Price Effects. *Operations Research*, 64(1), 150-157.

Xin Chen, Xiangyu Gao and **Zhenyu Hu**. 2015. A New Approach to Two-Location Joint Inventory and Transshipment Control via L^{\natural} -Convexity. Operations Research Letters, 43(1), 65-68.

Working Papers

Xin Chen, Zhenyu Hu and Shuanglong Wang. Stable Risk Sharing and Its Monotonicity.

Zhenyu Hu and Yangge Xiao. Optimal Dynamic Mechanism under Customer Search.

Zhi Chen, **Zhenyu Hu** and Ruiqin Wang. Screening with Limited Information: The Minimax Theorem and A Geometric Approach.

Patent

Cargo Logistics Dispatch Service with Integrated Pricing and Scheduling. with Pawan R. Chowdhary, Markus R. Ettl, Roger D. Lederman, and Zhengliang Xue. US 10,692,039 B2.

Student Supervision

Ph.D. Students

- Zhi Chen, committee member. Graduated 2017. First position: Department of Management Science, City University of Hong Kong
- Jun Jiang, committee member. Expected to graduate in 2022.
- Yangge Xiao, main advisor. Expected to graduate in 2023.
- Ruiqin Wang, co-advisor with Melvyn Sim. Expected to graduate in 2023.
- Wenjie Sun, co-advisor with Lucy Chen. Expected to graduate in 2024.

Master Student

• Yuntao Huang, main advisor. Graduated 2020.

Post Doctoral Supervision

Zhaowei Hao. Jul. 2017 - Dec. 2019. First position: Institute of Supply Chain Analytics, Dongbei University of Finance and Economics

Conferences Presentations

Robust Vehicle Allocation with Uncertain Covariates

INFORMS Annual Meeting, Online
 INFORMS Annual Meeting, Seattle, WA
 Oct. 2019

Multilocation Newsvendor Problem: Centralization and Inventory Pooling

• The 11th POMS-HK International Conference, Hong Kong, China Jan. 2020

• POMS 30th Annual Conference, Washington D.C. May 2019

Size Matters, So Does Duration: The Interplay between Offer Size and Offer Deadline

CSAMSE 12th Annual Conference, Chengdu, China
 Jul. 2019
 INFORMS Applied Probability Society Conference, Brisbane, Australia
 Jul. 2019

• INFORMS Annual Meeting, Phoenix, AZ Nov. 2018

Robust Repositioning for Vehicle Sharing

• INFORMS Annual Meeting, Seattle, WA Oct. 2019

• The Ninth POMS-HK International Conference, Hong Kong, China Jan. 2018

Are Markets with Loss-Averse Consumers More Sensitive to Losses?

	• INFORMS Annual Meeting, Seattle, WA	Oct. 2019
	• MSOM Conference, Singapore	Jul. 2019
	• INFORMS Annual Meeting, Houston, TX	Oct. 2017
	Stable Risk Sharing and Its Monotonicity	T. 1. 2010
	• 23rd ISMP, Bordeaux, France	Jul. 2018
	• POMS 28th Annual Conference, Seattle, WA	May 2017
	Population Monotonicity in Newsvendor Games • INFORMS Applied Probability Society Conference, Chicago, IL	Jul. 2017
	• The Eighth POMS-HK International Conference, Hong Kong, China	Jan. 2017
	• 22nd ISMP, Pittsburgh, PA	Jul. 2015
	Dynamic Pricing with Stochastic Reference Price Effects • INFORMS Annual Meeting, Nashville, TN	Nov. 2016
	Efficient Algorithms for Dynamic Pricing Problem with Reference Price Effect • CSAMSE 9th Annual Conference, Hefei, China	Jul. 2016
	• INFORMS Revenue Management and Pricing, New York City, NY	Jun. 2016
	• POMS 27th Annual Conference, Orlando, FL	May 2016
	A New Approach to Two-Location Joint Inventory and Transshipment Contro Convexity	l via L-Natural-
	• The Seventh POMS-HK International Conference, Macau, China	Jan. 2016
	• POMS 26th Annual Conference, Washington D.C.	May 2015
	Dynamic Pricing with Gain-Seeking Reference Price Effects	I 001F
	• The Sixth POMS-HK International Conference, Guangzhou, China,	Jan. 2015
	• INFORMS Annual Meeting, San Francisco, CA	Nov. 2014
Invited Talks	Shanghai University of Finance and Economics, online via Zoom	Jul. 2021
	Zhejiang University, online via Zoom	Jul. 2020
	Zhejiang University, Hangzhou, China	Jan. 2020
	Sun Yat-sen University, Guangzhou, China Huazhong University of Science and Technology, Wuhan, China	Dec. 2019 Jun. 2019
	Nanjing University, Nanjing, China	Jun. 2019 Jun. 2019
	Singapore University of Technology and Design, Singapore	Sep. 2018
	National University of Singapore, Singapore	Sep. 2018
	Sun Yat-sen University, Guangzhou, China	Jun. 2018
	National University of Singapore, Singapore	Mar. 2018
	South China University of Technology, Guangzhou, China	Sep. 2017
	Singapore Management University, Singapore	Mar. 2017
	Hunan University, Changsha, China	Jan. 2017
	Hong Kong Polytechnic University, Hong Kong, China	Nov. 2016
	South China University of Technology, Guangzhou, China	Jan. 2016
	Sun Yat-sen University, Guangzhou, China	Jan. 2016
	Wuhan University, Wuhan, China	Dec. 2015
	Nanyang Technological University, Singapore	Oct. 2015
	NI I TI ' 'I C'C' C'	Jan. 2015
	National University of Singapore, Singapore The Chinese University of Hong Kong, Hong Kong, China	Jan. 2015

Professional Services

Ad Hoc Reviewer for Journals

- $\bullet \ \mathit{Management Science}$
- $\bullet \ \ Operations \ Research$
- ullet Mathematics of Operations Research
- $\bullet \ \mathit{Manufacturing} \ \mathcal{E} \ \mathit{Service} \ \mathit{Operations} \ \mathit{Management}$
- Production and Operations Management

- Naval Research Logistics
- INFORMS Journal on Optimization
- IEEE Transactions on Automatic Control
- IISE Transactions
- Decision Sciences
- Service Science
- Operations Research Letters
- Omega
- Transportation Research Record
- Transportation Research Part E: Logistics and Transportation Review
- Journal of Mathematical Economics
- Journal of Industrial and Management Optimization
- Journal of the Operational Research Society
- Journal of the Operations Research Society of China

Program/Organizing Committee for Conferences

- The 22nd Conference of IFORS, Seoul, Korea
- The Eleventh POMS-HK International Conference, Hong Kong, China
- $\bullet\,$ MSOM Conference 2019, Singapore
- The Tenth POMS-HK International Conference, Hong Kong, China
- The Ninth POMS-HK International Conference, Hong Kong, China

Invited Area Chair for Conferences

• "Revenue Management and Pricing" Area of The 22nd Conference of IFORS, Seoul, Korea

Invited Session Chair for Conferences

- POMS 30th Annual Conference, Washington D.C.
- The Ninth POMS-HK International Conference, Hong Kong, China
- POMS 28th Annual Conference, Seattle, WA
- CSAMSE 9th Annual Conference, Hefei, China
- The Sixth POMS-HK International Conference, Guangzhou, China

Membership

- Member, INFORMS
- Member, POMS

Computer Skills

C/C++, MATLAB, Python, R, AMPL, LATEX

Languages

English, Japanese, Mandarin

Honors and Awards

Management Science Distinguished Service Award, INFORMS	2021
William A. Chittenden Award, University of Illinois at Urbana-Champaign	2015
List of Teachers Ranked Excellent, University of Illinois at Urbana-Champaign	2014 - 2015
Dobrovolny Scholarship, University of Illinois at Urbana-Champaign	2014
National Scholarship of China, Sun Yat-sen University	2008 - 2009