Chenkai Yu

Research Interests

Market design, game theory, optimization, machine learning, statistical inference

Education

2021–2026 PhD in Decision, Risk and Operations, Columbia University, New York, USA

Columbia Business School Advisor: Hongyao Ma

2017–2021 Bachelor's in Computer Science, Tsinghua University, Beijing, China

Institute for Interdisciplinary Information Sciences (Yao Class)

Research Visits

01-08/2020 Visiting Undergraduate Researcher, California Institute of Technology, Pasadena, CA

Advisor: Adam Wierman

06–08/2019 Visiting Scholar, University of Michigan, Ann Arbor, MI

Advisor: Grant Schoenebeck

Industry Experience

06–08/2024 PhD Software Engineer Intern, Uber Technologies, Inc., San Francisco, CA, USA

Develop machine learning models to estimate trip completion rate, which is used in driver matching decisions. Explore causal effect of matching decisions via instrumental variables (price wiggling).

01-02/2019 Machine Learning Researcher, Tencent Al Lab, Shenzhen, China

Work on learning feature-disentangled embeddings for images in unsupervised settings.

Working Papers

Chenkai Yu, Hongyao Ma. Iterative Network Pricing for Ridesharing Platforms. arXiv preprint arXiv:2311.08392. R&R at Management Science.

Chenkai Yu, Arpit Agarwal, Hongyao Ma. Who Ate the Lunch? A Belief Propagation Algorithm for Identifying Refund Hunters.

Publications

(The * sign denotes alphabetical order.)

Chenkai Yu, Hongyao Ma, Adam Wierman. Price Cycles in Ridesharing Platforms. In *International Conference on Web and Internet Economics*, **WINE**, 2023.

Chenkai Yu, Guanya Shi, Soon-Jo Chung, Yisong Yue, Adam Wierman. Competitive Control with Delayed Imperfect Information. In *American Control Conference*, **ACC**, 2022.

Tongxin Li, Ruixiao Yang, Guannan Qu, Guanya Shi, Chenkai Yu, Adam Wierman, Steven Low. Robustness and consistency in linear quadratic control with untrusted predictions. In *Proceedings of the ACM on Measurement and Analysis of Computing Systems*, **SIGMET-RICS**, 2022.

Guannan Qu, Chenkai Yu, Steven Low, Adam Wierman. Exploiting linear models for model-free nonlinear control: A provably convergent policy gradient approach. In *IEEE Conference on Decision and Control*, **CDC**, 2021.

Grant Schoenebeck*, Chenkai Yu*, Fang-Yi Yu*. Timely Information from Prediction Markets. In *Proceedings of the 20th International Conference on Autonomous Agents and MultiAgent Systems*, **AAMAS**, 2021.

Chenkai Yu, Guanya Shi, Soon-Jo Chung, Yisong Yue, Adam Wierman. The Power of Predictions in Online Control. In *Advances in Neural Information Processing Systems*, **NeurIPS**, 2020.

Awards

- 06/2023 **Deming Doctoral Fellowship**, Columbia Business School
- 09/2020 **Andrew C. Yao Award**, *Tsinghua University* Top 25% in Yao Class.
- 10/2018 **National Scholarship**, *Tsinghua University*Ranked 1/222 in Department of Computer Science and Technology.
- 07/2016 Silver Prize in National Olympiad in Informatics (NOI), China

Presentations

- 06/2025 INFORMS APS Conference, Atlanta, GA
- 04/2025 DRO Brown Bag Seminar, Columbia Business School, New York, NY
- 07/2024 INFORMS RMP Conference, Los Angeles, CA
- 07/2024 INFORMS MSOM Conference, Minneapolis, MN
- 05/2024 **Deming Doctoral Fellowship Seminar**, Columbia Business School, New York, NY
- 01/2024 RSRG/FALCON Tea, Caltech, Pasadena, CA
- 12/2023 Conference on Web and Internet Economics (WINE), Shanghai, China
- 10/2023 INFORMS Annual Meeting, Phoenix, AZ
- 10/2022 INFORMS Annual Meeting, Indianapolis, IN
- 09/2022 DRO Brown Bag Seminar, Columbia Business School, New York, NY
- 06/2022 American Control Conference, Atlanta, GA
- 10/2021 INFORMS Annual Meeting, Online
- 05/2021 International Conference on Autonomous Agents and Multiagent Systems, Online
- 12/2020 Conference on Neural Information Processing Systems (NeurIPS), Online
- 08/2020 Workshop on Mechanism Design for Social Good, Online

Teaching

- Summer 2025 Teaching Assistant for B6102 Operations Management
 - Spring 2025 Teaching Assistant for B5102 Operations Management
 - Fall 2024 Teaching Assistant for B6100 Managerial Statistics
 - Spring 2024 Teaching Assistant for B5102 Operations Management
 - Spring 2024 Teaching Assistant for B6100 Managerial Statistics
 - Fall 2023 Teaching Assistant for B6100 Managerial Statistics
 - Spring 2023 Teaching Assistant for B5102 Operations Management

----- Advising

04-12/2023 Co-advising Barnard College student Jingwen Zhang