

Lu Ye

Department of Decision Analytics and Operations,
College of Business, City University of Hong Kong,
Kowloon Tong, Hong Kong.
E-mail: yelu22@cityu.edu.hk

Employment

Professor (01/2020-present)
Department of Decision Analytics and Operations,
College of Business, City University of Hong Kong

Professor (09/2018- 12/2019)
Department of Management Science,
School of Management, University of Science and Technology of China

Associate Professor (07/2015- 08/2018)
Assistant Professor (07/2009- 06/2015)
Department of Management Sciences,
College of Business, City University of Hong Kong

Education

- Massachusetts Institute of Technology, Cambridge, MA
PhD in Operations Research, September, 2009
- University of Notre Dame, Notre Dame , IN
PhD in Mathematics, August 2006
- Tsinghua University , Beijing, China
BS in Applied Mathematics, July 2002

Research Interest

Methodology: nonlinear optimization, dynamic programming, robust optimization, data-driven optimization, applied probability
Application: operations management, revenue management, risk management, resource allocation

Publication

1. R. He and Y. Lu*. A sample-based approach for the price-setting newsvendor problem with limited demand information. *Forthcoming in Manufacturing & Service Operations Management*.
2. Y. Lu, M. Song and X. Zhong. 2025. How good is a group decision? *Public Choice*. Vol. 203, pp. 445-464.

3. X. Yan, X. Chao and Y. Lu*. 2024. Optimal control policies for dynamic inventory systems with service level dependent demand. *European Journal of Operational Research*. Vol. 314, pp. 935-949.
4. R. He and Y. Lu*. 2021. A Robust Price-Setting Newsvendor Problem. *Production and Operations Management*. Vol. 30, pp. 276-292
5. P. Hu, Y. Lu*, and M. Song. 2019. Joint Pricing and Inventory Control with Fixed and Convex/Concave Variable Costs. *Production and Operations Management*. Vol. 28, pp. 847-877
6. Y. Lu, M. Song and Y. Yang. 2018. Approximation Approaches for Inventory Systems with General Production/Ordering Cost Structures. *Production and Operations Management*. Vol. 27, pp. 417-432
7. Y. Lu, M. Xu and Yu, Y. 2018. Coordinating Pricing, Ordering and Advertising for Perishable Products over an Infinite Horizon. *Journal of Systems Science and Systems Engineering*. Vol. 27, pp. 106-129.
8. X. Yan, X. Chao, Y. Lu, and X. Zhou. 2017. Optimal Policies for Selling New and Remanufactured Products. *Production and Operations Management*. Vol. 26, pp. 1746-1759.
9. Y. Lu, M. Song, and Y. Yang. 2016. Joint Inventory and Pricing Coordination with Incomplete Demand Information. *Production and Operations Management*. Vol. 25, pp. 701-718.
10. X. Xu, Z. Ma, L. Xu and Y. Lu. 2015. Optimal pricing strategy to reduce fuel consumption in electricity generation with smart meter. *Journal of System Science and Systems Engineering*. Vol. 24, pp. 81-106.
11. Y. Lu and M. Song. 2014. Inventory control with a fixed cost and piecewise linear convex variable production cost. *Production and Operations Management*. Vol. 23, pp. 1966-1984.
12. Y. Lu, Y. Chen, M. Song and X. Yan. 2014. Optimal pricing and inventory control policy with quantity-based price differentiation. *Operations Research*. Vol.62, pp. 512-523.
13. Y. Lu* and D. Simchi-Levi. 2013. On the unimodality of the profit function of the pricing newsvendor. *Production and Operations Management*. Vol. 22, pp. 615-625.
14. M. Xu and Y. Lu.* 2013. The effect of supply uncertainty in price-setting newsvendor models. *European Journal of Operational Research*. Vol. 227, pp.423-433.
15. L. Wu, X. Chen, Y. Lu,* and Y. Yuan, 2013. Stability and allocation in a three-player game. *Asia-Pacific Journal of Operational Research*. Vol. 30(3) 1340014.
16. Y. Chen, Y. Lu and M. Xu. 2012. Optimal inventory control policy for periodic- review inventory systems with inventory-level-dependent demands. *Naval Research Logistics*. Vol.56, pp. 430-440.
17. Y. Lu,* A. Ozdaglar, and D. Simchi- Levi. 2011. Stock repurchase with an adaptive reservation price: a study of the greedy policy. *Operations Research Letter*, Vol. 39, pp. 22 - 27.

18. Y. Lu* and Y. Yuan. 2008. An interior-point trust-region polynomial algorithm for convex quadratic minimization over general convex constraints. *Optimization Methods and Software* (23), pp. 251-258.
19. Y. Lu* and Y. Yuan. 2007. An interior-point trust-region algorithm for general symmetric cone programming. *SIAM Journal on Optimization*. 18, pp. 65 - 86.
20. Y. Lu, D. Bates, A. Sommes, and C. Wampler. 2007. Finding all real points of a complex curve. *Contemporary Mathematics*. 448, pp. 183 - 206.
21. L. Faybusovich and Y. Lu. 2006. Jordan-algebraic aspects of nonconvex optimization over symmetric cones. *Applied Mathematics and Optimization*. 53, pp. 67 - 77.

*corresponding author

Teaching Experiences

City University of Hong Kong	Methodology for Applied Business Research (DBA)	Fall 2021
	CB2011 Solving Business Problems with Spreadsheet Modeling (undergraduate)	
		Spring 2021/2022/2024, Fall 2023
	MS8942 Special Topics in Operations Research (PhD)	
		Spring 2020
	MS6211 Statistical Modeling in Risk Management (master)	
		Fall 2009-14/2024-2025, Spring 2012-16
	MS6235 Operations Management(master)	
		Fall 2014
	MS3214 Statistical Computing (undergraduate)	
Southern University of Science and Technology		Spring 2010/2012
	MS8953 Foundation of Management Science/Optimization Theory and Method (PhD)	
		Fall 2013/2015-2017, Spring 2021/2022/2024-2026
	MS8945 Stochastic Operations Research (PhD)	
		Spring 2011-2013
Massachusetts Institute of Technology	Teaching Assistant for 15.057 Systems Optimization (master)	
		Spring 2009
Massachusetts Institute of Technology	MIS408 Advanced Operations Research (undergraduate)	
		Spring 2023
Massachusetts Institute of Technology	Teaching Assistant and Lecturer for ESD.273J Logistics and Supply Chain Management (master)	Fall 2008
	Teaching Assistant for 15.077J Statistical Learning and Data Mining (master)	
		Spring 2008

University of Notre Dame

Instructor for Math 10120 Finite Mathematics (undergraduate)

Summer 2005

Teaching Assistant for Math 10560 Calculus II (undergraduate)

Fall 2003-Spring 2005

Grants as PI

1. Price, Inventory, and Demand Consumption in Supply Chain. HKD 200,000, 2024-2026. City University of Hong Kong.
2. An Approximation Scheme for a class of Operations Management Problem with an O(TK) Performance Bound. HKD 636,993, 2021-2023. *General Research Fund -Hong Kong Research Grants Council.*
3. A New Approximation Scheme and Its Applications. HKD 300,000, 2020-2022. City University of Hong Kong.
4. Operational Impact of Stockout Service Level in Dynamic Inventory System. HKD 385,778, 2017-2019. *General Research Fund -Hong Kong Research Grants Council.*
5. Robust Price-setting Newsvendor Problem. HKD 458,994, 2016-2019. *General Research Fund -Hong Kong Research Grants Council.*
6. K-approximate Convexity and Its Applications. HKD 466,000, 2015-2017. *General Research Fund -Hong Kong Research Grants Council.*
7. An Operations Management Approach to Mitigating the Labor Shortage Problem. HKD 396,000, 2014-2015. *General Research Fund -Hong Kong Research Grants Council.*
8. Optimal Pricing and Inventory Control for Green Manufacturing. HKD 804,060, 2011 - 2014. *General Research Fund-Hong Kong Research Grants Council.*
9. Optimal Policy for an Inventory System with Convex Ordering Cost and a Fixed Cost, RMB 200,000, 2012 - 2014. *National Science Foundation of China.*
10. Joint Pricing and Inventory Coordination for Substitutable Products. HKD 624,416, 2009 - 2012. *City University of Hong Kong.*

Conference Presentations

1. 2026 ICSA China Conference, Shenzhen, June 27-29, 2026
2. The sixteenth POMS-HK International Conference, Shenzhen, January 2-4, 2026
3. POMS International conference in China, Hefei, June 29-July 1, 2024
4. Decision Science Institute 52nd annual conference, November 17-20, 2021.
5. The Thirteenth International Annual Conference of the Chinese Scholars Association in Management Science and Engineering, Shanghai, July 29-August 1, 2021.
6. 2019 Chinese Scholar Industrial Engineering International Conference, Dalian, September 20-22, 2019.

7. The Eighth POMS-HK International Conference, Hong Kong, January 6-7, 2018
8. The Ninth International Annual Conference of the Chinese Scholars Association in Management Science and Engineering, Hefei, July 16-17, 2016.
9. The Sixth POMS-HK International Conference, Guangzhou, January 3-4, 2015.
10. POMS international conference 2014, Singapore, July 20-23, 2014
11. The Fifth POMS-HK International Conference, Hong Kong, January 3-4, 2014.
12. The Sixth International Annual Conference of the Chinese Scholars Association in Management Science and Engineering, Beijing, June 30-July 2, 2013.
13. The Fifth International Annual Conference of the Chinese Scholars Association in Management Science and Engineering, Nanjing, June 30-July 1, 2012.
14. The Third POMS-HK International Conference, Hong Kong, January 5-6, 2012.
15. The fifth Sino-Japan Optimization Meeting, Beijing, September 26-29, 2011.
16. The Eighth International Conference on Computational Management Science, Switzerland, April 28-30, 2011.
17. The Second POMS-HK International Conference, Hong Kong, January 6-7, 2011.
18. The Third International Annual Conference of the Overseas Chinese Scholars Association in Management Science and Engineering, Beijing, July 11-12, 2010.
19. The First POMS-HK International Conference, Hong Kong, December 30, 2009.
20. Institute for Operations Research and Management Science Annual Meeting, San Diego, October 12-14, 2009.
21. Institute for Operations Research and Management Science Annual Meeting, Washington D.C, October 13-14, 2008.
22. Institute for Operations Research and Management Science Annual Meeting, Seattle, Washington, November 5, 2007.
23. Manufacturing and Service Operations Management Conference, Beijing, June 18-19, 2007.
24. American Mathematics Society Central Sectional Meeting, special session on numerical solution of polynomial systems in Notre Dame, Indiana, April 8-9, 2006.
25. AMS-SIAM joint meeting, special session on symbolic-numeric computation and applications in San Antonio, Texas, January 15, 2006.

Invited Seminar Talks

Northwestern University (02/09); University of Michigan (03/09); City University of Hong Kong (03/09); Hong Kong University of Science and Technology (03/09); Chinese Academy of Sciences (03/09); University of Minnesota (04/09); Chinese University of Hong Kong (11/09); Hong Kong University of Science and Technology (12/10); Southeast University (10/11); Shanghai Jiaotong University (11/11); Hong Kong Baptist University (01/12); Chinese Academy of Sciences (06/12); Shanghai University of Finance and Economics (10/13); Wuhan University (04/14); University of Science and Technology of China (06/14); Nanjing University (06/14); South China University of

Technology(09/2015); Lingnan University (11/15); Chinese University of Hong Kong (11/15); National University of Singapore(04/16); Chinese Academy of Sciences (05/16); Peking University (11/16); Hong Kong Polytechnic University(03/107); Zhejiang University(04/2017); Southeast University(11/18); Chinese Academy of Sciences (04/19); Nanjing University(05/19); Fudan University(05/19); Shanghai Jiaotong University(05/19); Chinese University of Hong Kong(Shenzhen)(08/19); City University of Hong Kong(08/19); Southern University of Science and Technology (01/22); South China University of Technology(05/22); Hong Kong University of Science and Technology (05/23); Anhui University of Science and Technology(07/2023) ; Hong Kong Polytechnic University(10/23); Shenzhen University (03/24); Zhejiang University(06/26)

Editorial Service

Associate editor, Decision Science(2020-present)

Ad hoc Reviewer for

Operations Research, Management Science, Production and Operations Management, MSOM, Math of Operations Research, IIE transactions, Naval Research Logistics, European Journal of Operational Research, Operations Research Letter, Journal of Operations Research Society, OMEGA, IJPR, IJPE, Acta Mathematica, Science China: Mathematics, Journal of the Operations Research Society of China, Asia-Pacific Journal of Operational Research.

Service

City University of Hong Kong

- Coordinator for Minor in logistics and supply chain management (2011-2013)
- Committee for MSc operations and supply chain management (2011, 2013-2014)
- Department research committee (2012-2015,2024-2026)
- Coordinator for department web and media (2013-2016)
- Department committee for research degree program (2013-2018, 2023-2026)
- College research committee (2014-2018, 2020-2022)
- College PhD Program Director(2015-2017)
- College Assistant Dean (2017)
- Department PhD Program Coordinator (2020-2021)
- Board member, City University of Hong Kong Dongguan Research Institute (2020-2022)
- College committee for research assessment exercise (2021-2022)
- College of business Shenzhen Center Director (2021-2024)
- Department executive committee (2023-2025)
- Department senior administrator (2024-2026)
- Department research committee chair (2025-2026)

- Department staffing committee (2020-2021, 2025-present)
- Department performance assessment committee (2025-present)

University of Science and Technology of China

- Associate Dean, School of Management (2018-2020)
- Executive Associate Dean, International Institute of Finance (2018-2020)

Southern University of Science and Technology of China

- Associate Dean, College of Business (2023-2024)

Others

- The POMS-HK international conference, program committee (2013), invited session chair (2014, 2017), organizing committee (2015-2023)
- POMS-HK best student paper competition, committee (2011,2012,2017), chair (2013)
- Tsinghua University Operations Research Competition, organizing committee (2017)
- Workshop on Advances in Operations Research and Operations Management, organizing committee (2017)
- Workshop on Supply Chain Analytics, organizing committee (2015)

Awards

- 2022 Changjiang Chair Scholar, Ministry of Education
- 2018 Excellent PhD Supervisor Award, College of Business, City University of Hong Kong
- 2017 President Award, City University of Hong Kong
- 2015 Research Excellence Award, College of Business, City University of Hong Kong
- 2014 Third Prize in the Best Paper Competition of the Seventh International Conference of Chinese Scholars Association for Management Science and Engineering(CSAMSE)
- 2009 Finalist in INFORMS George Nicholson Student Paper Competition
- 2001 Excellent Student Leadership Award, Tsinghua University