## Yanzhe (Murray) Lei·雷彥哲

CONTACT INFORMATION

465 Goodes Hall, 143 Union St W Stephen J.R. Smith School of Business

Queen's University

Kingston, ON, Canada K7L 3N6

Phone: +1 (613) 533-6559 E-mail: yl64@queensu.ca

**EDUCATION** 

University of Michigan, Ross School of Business

2012 - 2018

Ph.D. in Technology & Operations

Tsinghua University

2008 - 2012

Bachelor of Engineering (with highest honor), Department of Automation

Professional Experience Queen's University, Stephen J.R. Smith School of Business

Assistant Professor 2018 - Present

RESEARCH INTERESTS

**Applications**: Pricing and Revenue Management, Service Operations, Retail Operations, On-demand Platforms.

**Methodologies**: Stochastic Control, Dynamic Optimization, Online Learning and Optimization, Asymptotic Analysis.

**PUBLICATION** 

**Yanzhe (Murray) Lei**, Stefanus Jasin, Joline Uichanco, Andrew Vakhutinsky. Joint Product Framing (Display, Ranking, Pricing) and Order Fulfilment under the MNL Model for E-Commerce Retailers. Accepted at *Manufacturing & Service Operations Management* (2021). [Link].

**Yanzhe (Murray) Lei**, Stefanus Jasin. Real-time Dynamic Pricing for Revenue Management with Reusable Resources, Advance Reservations, and Deterministic Service Time Requirements. *Operations Research* (2020). [Link].

**Yanzhe (Murray)** Lei, Stefanus Jasin, Amitabh Sinha. Joint Dynamic Pricing and Order Fulfillment for E-commerce Retailers. *Manufacturing & Service Operations Management* (2018). [Link].

• 2017 POMS-HK Student Paper Competition, Second Place (Shared)

WORKING PAPERS

Qi (George) Chen, **Yanzhe (Murray) Lei**, Stefanus Jasin. Real-Time Spatial-Intertemporal Dynamic Pricing for Balancing Supply and Demand in a Network. Under major revision at *Operations Research* [Link].

**Yanzhe (Murray) Lei**, Sheng Liu, Stefanus Jasin, Andrew Vakhutinsky. On the Joint Inventory and Pricing Control for a One-Warehouse Multi-Store Problem with Lost Sales: Spiraling Phenomena and a Near-Optimal Heuristic. Under major revision at *Operations Research*. [Link].

**Yanzhe (Murray) Lei**, Sentao Miao, Ruslan Momot. Privacy-preserving Personalized Decision-Making. Under major revision at *Management Science*. [Link].

2021 INFORMS Revenue Management & Pricing Conference Spotlight Presentation

• Selected media mentions: The Conversation, HEC Knowledge, HEC Stories (in French), Maeil Business Newspaper (in Korean),

Yanzhe (Murray) Lei, Stefanus Jasin, Jinyi Wang, Houtao Deng, Jagannath Putrevu. Dynamic Workforce Acquisition for Crowdsourced Delivery Platforms. Submitted to *Operations Research*. [Link].

**Yanzhe (Murray) Lei**, Sean Zhou, Zhuolu Zhang. Near-optimal Dynamic Pricing Policies under Trade-in Programs. Manuscript in preparation.

Kiarash Hassani, **Yanzhe (Murray) Lei**, Anton Ovchinnikov. Pricing and Returns in the Era of Big Tech: Implications of Information Asymmetry Reversal. Work in progress.

**Yanzhe (Murray) Lei**, Dan Zhang. Joint Dynamic Optimization of Pricing and Personalized Recommendations in Omnichannel Retailing. Work in progress.

**Yanzhe (Murray) Lei**, Guang Li, Sumit Kunnumkal. Near-optimal Inventory Allocation Policies under Myopic Order Fulfilment Policy. Work in progress.

Ghazale Biarson, Elaheh Fata, **Yanzhe (Murray) Lei**,. Near-optimal Order Fulfilment Policies with Order Batching and Differentiated Service Requirements. Work in progress.

**Yanzhe (Murray) Lei**, Stefanus Jasin, Amitabh Sinha. Near-optimal Bisection Search for Nonparametric Dynamic Pricing with Inventory Constraint. Under revision. [Link].

INVITED RESEARCH TALKS (ALPHABETICAL ORDER)

- Chinese University of Hong Kong, Department of System Engineering and Engineering Management, 2018
- City University of Hong Kong, College of Business, 2018
- Hong Kong University of Science and Technology, Department of Industrial Engineering & Decision Analytics, 2017
- Imperial College Business School, 2018
- Indiana University, Kelley School of Business, 2018
- McGill University, Desautels Faculty of Management, 2018
- Queen's University, Smith School of Business, 2018
- Shanghai Jiao Tong University, Antai College of Economics and Management, 2017
- Singapore Management University, 2017
- University of Colorado Boulder, Leeds School of Business, 2017
- University of Toronto, Rotman School of Management, 2022
- University of Waterloo, Department of Management Sciences, 2018

CONFERENCE PRESENTATIONS (ALPHABETICAL ORDER)

- CORS Annual Conference: 2021, 2022 (scheduled)
- CSAMSE Annual Conference: 2021
- INFORMS Annual Meeting: 2014 2021
- INFORMS Applied Probability Society Conference: 2017
- INFORMS Revenue Management & Pricing Section Conference: 2016, 2021
- M&SOM Conference 2014, 2016, 2017, 2019
- POMS Annual Conference: 2019, 2021

TEACHING	Queen's University, Stephen J.R. Smith School of Business		
Experience	Pricing Analytics (MMA, Global MMA, Blended MMA)	2021 - Present	
	Introduction to Operations Management (BComm)	2019 - 2021	
	Probabilistic Operations Research Models (MSc/PhD)	2020	
	Strategic Consumer Behaviours in Operations Management (MSc/PhD, co-taugh Ovhinnikov)	nt with Anton 2020	
	University of Michigan, Stephen M. Ross School of Business		
	Operations Management (BBA)	2015	
Awards	Management Science Distinguished Service Award	2021	
	Management Science Meritorious Service Award	2020	
	POMS-HK Student Paper Competition, Second Place	2017	
	W. Allen Spivey/Valerie and William Hall Family Fellowship, University of Michigan 2017		
	Rackham Early Candidacy Grant, University of Michigan	2015	
	Phi Kappa Phi, University of Michigan	2013 - 2014	
	Outstanding Graduate, Tsinghua University	2012	
	Dean's List, HKUST	2011	
	First-class Scholarship, Tsinghua University	2009 - 2011	
GRANTS	NSERC Discovery Grant (sole PI), \$155,000 + early-career launch supplement of \$12,500	2021 - 2026	
	Monieson Centre "Future of Business Grant" (co-PI with Jue Wang), \$ 9,000 CAD	2018 - 2020	
	Research Initiation Grant, Queen's University, \$45,000 CAD	2018 - 2021	
ACADEMIC SERVICE	SERVICE Session chair: INFORMS Annual Conference (2017 - 2021), POMS Annual Conference (2021) CORS Annual Conference (2021, 2022)		
	Ad-hoc journal reviewer: Management Science, Operations Research, Manufacturing & Service		

Operations Management, Production and Operations Management, Transportation Research

Part B: Methodological, Naval Research Logistics, Operations Research Letter

Editorial Review Board of Decision Sciences Journal (2021 - present)

Ad-hoc grant reviewer: Mitacs accelerate grant (2019), General Research Fund at the Research Grants Council of Hong Kong (2022)

Ad-hoc conference reviewer: MSOM Supply Chain Special Interest Group Workshop (2020, 2021, 2022)

Competition reviewer: POMS College of Supply Chain Management's Best Student Paper Competition (2020), INFORMS TIMES Best Working Paper Award Competition (2020)

SERVICE AT QUEEN'S	Co-chair (with Raga Gopalakrishnan) of Management Analytics area research seminar series	2021 - Present	
	Management Analytics area PhD comprehensive exam committee	2021 - Present	
	Scotiabank Scholar at the Scotiabank Centre for Customer Analytics	2019 - Present	
	Renewal, Tenure and Promotion Committee	2021 - 2022	
	Research Fellowships, Professorships, and Chairs Advisory Committee	2021	
	Graduate student research grant committee, Smith School of Business	2019 - 2021	
	Graduate student fellowship committee, Queen's University	2019 - 2021	
	Faculty advisor at the Conflict Analytics Lab	2020	
STUDENT SUPERVISION	MSc Student: Timothy Upson (co-advised with Anton Ovchinnikov, gradus Biarson (co-advising with Elaheh Fata, graduating 2022) Second reader of MSc thesis: Kiarash Hassani (2019), Farzad Iravani (2020), Go Khanalizadeh (2021)	,	