QINYU WU

CONTACT

Center for Algorithms, Data, and Market Design at Yale (CADMY), Yale University
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ACADEMIC POSITIONS

Yale University, School of Management
Postdoctoral Associate   09/2025 –

Supervisor: Prof. Dirk Bergemann

University of Ottawa, Telfer School of Management
Postdoctoral Fellow   03/2025 – 08/2025

Supervisor: Prof. Jonathan Yu-Meng Li

University of Waterloo, Department of Statistics and Actuarial Science
Postdoctoral Fellow   03/2023 – 03/2025

Supervisor: Prof. Ruodu Wang

EDUCATION

University of Science and Technology of China, School of Management
Ph.D. in Statistics   09/2017 – 12/2022

Supervisors: Prof. Tiantian Mao, Prof. Taizhong Hu

University of Science and Technology of China, School of Management
B.S. in Statistics   09/2013 – 06/2017

RESEARCH INTERESTS

- Risk Management
- Mathematical Finance
- Decision Theory
- Robust Optimization

PUBLICATIONS AND ACCEPTED PAPERS (∗ REPRESENTS CORRESPONDING AUTHOR)

- Han, X., Wang, R. and Wu, Q.* (2026). Monotonic mean-deviation risk measures. *Finance and Stochastics*, forthcoming.
- Wu, Q., Li, Y. M. J. and Mao, T.* (2025). On generalization and regularization via Wasserstein distributionally robust optimization. *Management Science*, forthcoming.
- Mao, T., Wang, R. and Wu, Q.* (2025). Model aggregation for risk evaluation and robust optimization. *Management Science*, forthcoming.
- Maccheroni, F., Marinacci, M., Wang, R. and Wu, Q. (2025). Risk aversion and insurance propensity. *American Economic Review*, **115**(5), 1597–1649.
- Wang, R. and Wu, Q.* (2025). Prudence and higher-order risk attitudes in the rank-dependent utility model. *Journal of Mathematical Economics*, **121**, 103181.
- Champers, C., Miller, A., Wang, R. and Wu, Q.* (2025). Max-stability under first-order stochastic dominance. *Mathematics and Financial Economics*, **19**, 641–659.

- Wang, R. and Wu, Q.* (2025). The reference interval in higher-order stochastic dominance. *Economic Theory Bulletin*, 1–15.
- Wang, R. and Wu, Q.* (2024). Probabilistic risk aversion for generalized rank-dependent functions. *Economic Theory*, **79**, 1055–1082.
- Wu, Q., Mao, T. and Hu, T. (2024). Generalized optimized certainty equivalent with applications in the rank-dependent utility model. *SIAM Journal on Financial Mathematics*, **15**(1), 255–294.
- Han, X., Wang, B., Wang, R. and Wu, Q.* (2024). Risk concentration and the mean-Expected Shortfall criterion. *Mathematical Finance*, **34**(3), 819–846.
- Zou, Z.,Wu, Q., Xia, Z. and Hu, T. (2023). Adjusted Rényi entropic Value-at-Risk. *European Journal of Operational Research*, **306**(1), 255–268.
- Wu, Q.* (2023). Second-order stochastic dominance with respect to rank-dependent utility model. *Journal of University of Science and Technology of China*, **53**(2), 1–6.
- Mao, T., Zhao, Q. and Wu, Q.* (2022). Worst-case conditional value-at-risk and conditional expected shortfall based on covariance information, *Journal of University of Science and Technology of China*, **52**(5), 31–39.
- Mao, T., Wu, Q. and Hu, T. (2021). Further properties of fractional stochastic dominance. *Journal of Applied Probability*, **59**(1), 202–223.
- Li, L., Wu, Q. and Mao, T. (2020). Stochastic comparisons of largest-order statistics for proportional reversed hazard rate model and applications. *Journal of Applied Probability*, **57**(3), 832–852.

Working Papers

- Côté, B., Wang, R. and Wu, Q.* (2025). Risk-insurance parity. *arXiv*: 2512.09208.
- Han, X., Wang, R. and Wu, Q.* (2025). Higher-order Gini indices: An axiomatic approach. *arXiv*: 2508.10663.
- Bellini, F., Maccheroni, F., Mao, T., Wang, R. and Wu, Q.* (2025). Disappointment aversion and expectiles. *arXiv*: 2508.05541.
- Bellini, F., Mao, T., Wang, R. and Wu, Q.* (2024). Disappointment concordance and duet expectiles. *arXiv*: 2404.17751.
- Wu, Q.*, Yang, F. and Zhang, P. (2022). Conditional generalized quantiles based on expected utility model and equivalent characterization of properties. *arXiv*: 2301.12420.
- Wang, R. and Wu, Q.* (2020). Dependence and risk attitudes: An equivalence. *SSRN*: 3707709.

Peer-review Service

- Management Science, Operations Research, Mathematical Programming, Mathematics of Operations Research, Journal on Computing, Finance and Stochastics, SIAM Journal of Financial Mathematics, Journal of Mathematical Economics, Mathematics and Financial Economics, ASTIN Bulletin, European Actuarial Journal

Teaching Experience

Teaching Assistant, University of Science and Technology of China
- Probability Theory and Mathematical Statistics (Fall 2016, Fall 2017)
- Advanced Probability Theory (Fall 2018)
- Stochastic Process (Spring 2019, Spring 2021)
- Econometrics (Fall 2020)
- Convex Optimization (Fall 2021, Fall 2022)

Presentations at Conferences/Workshops/Seminars

- Weekly Seminars on Risk Management and Actuarial Science (online), University of Waterloo (Nov 2020).
- International Conference on Asymptotic Statistics and Risk Measurements (online), University of Science and Technology of China (Dec 2020).

- The 12th National Seminar on Probability Limit Theory and Statistical Large Sample Theory, Guizhou University of Finance and Economics (Aug 2021).
- The 12th Risk Management and Actuarial Forum in China (online), Central University of Finance and Economics, Beijing, China (Dec 2021).
- The 25th International Congress On Insurance: Mathematics and Economics (online), Sun Yat-sen University, Guangzhou, China (July 2022).
- Weekly Seminars on Risk Management and Actuarial Science, University of Waterloo (Nov 2023)
- International Conference on Insurance and Actuarial Science 2024, Nankai University, Tianjin, China (June 2024)
- 27th International Congress on Insurance: Mathematics and Economics, DePaul University, Chicago, USA (July 2024)
- 25th International Symposium on Mathematical Programming, Montréal, Canada (July 2024)
- 5th Waterloo Student Conference in Statistics, Actuarial Science and Finance, Waterloo, Canada (Oct 2024)
- 66th annual Canadian Operations Research Society conference, Edmonton, Canada (June 2025), as the chair in the session of Distributionally Robust Optimization

HONORS AND AWARDS

- Acdemic Scholarship, First Prize, University of Science and Technology of China (09/2017, 09/2018, 09/2019, 09/2020, 09/2021)
- USTC–Suzhou Industrial Park Scholarship (12/2021)