

Anran Hu

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POSITION

Columbia University *Aug.2024 -*
Assistant Professor, Industrial Engineering and Operations Research

University of Oxford *Sept.2022 - Aug.2024*
Hooke Research Fellow, Mathematical Institute

EDUCATION

University of California, Berkeley *Aug.2016 - Aug.2022*
Ph.D., Industrial Engineering and Operations Research
M.S., Industrial Engineering and Operations Research

Peking University *Sept.2012 - July.2016*
B.S., Mathematics

RESEARCH INTERESTS

- Mathematical finance, financial engineering and FinTech
- Applied probability, stochastic control and games
- Reinforcement learning and machine learning

RESEARCH

- Zhijie Chen and Anran Hu. [Simple Policies for Long Horizons: Policy Gradient in Finite-Horizon LQ Control.](#)
- Anran Hu, Silvana M. Pesenti and Xiaofei Shi. [Dynamic Portfolio Optimization under CVaR Constraints.](#)
- Xuan Di, Anran Hu, Zhexin Wang and Yufei Zhang. [\$\alpha\$ -Potential Games for Decentralized Control of Connected and Automated Vehicles.](#) Proceedings of the 23rd IFAC World Congress, 2026. Accepted.
- Anran Hu and Zijiu Lyu. [Mean-Field Games with Constraints.](#)
- Xin Guo, Anran Hu, Jiacheng Zhang and Yufei Zhang. [Continuous-time Mean Field Games: A Primal-dual Characterization.](#)

- Rama Cont and Anran Hu. [Homogenization and Mean-Field Approximation for Multi-Player Games](#). Revision at Mathematics of Operations Research.
- Anran Hu and Junzi Zhang. [MF-OML: Online Mean-Field Reinforcement Learning with Occupation Measures for Large Population Games](#). *Applied Mathematics & Optimization* 92.3 (2025): 1-54.
- Xin Guo, Anran Hu, Matteo Santamaria, Mahan Tajrobekkar and Junzi Zhang. [MFGLib: A Library for Mean-Field Games](#). *Journal of Open Source Software*, 11(120), 10137, 2026.
 – [MFGLib](#): open-source Python library for computing Nash equilibria of mean-field games.
- Xin Guo, Anran Hu and Jiacheng Zhang. [Optimization Frameworks and Sensitivity Analysis of Stackelberg Mean-Field Games](#).
- Xin Guo, Anran Hu and Junzi Zhang. [MF-OMO: An Optimization Formulation of Mean-Field Games](#). *SIAM Journal on Control and Optimization*, 62(1), 243-270.
- Xin Guo, Anran Hu and Junzi Zhang. [Theoretical Guarantees of Fictitious Discount Algorithms for Episodic Reinforcement Learning and Global Convergence of Policy Gradient Methods](#). *Proceedings of the AAAI Conference on Artificial Intelligence* 36 (6), 6774-6782.
- Xin Guo, Anran Hu and Yufei Zhang. [Reinforcement Learning for Linear-Convex Models with Jumps via Stability Analysis of Feedback Controls](#). *SIAM Journal on Control and Optimization*, 61(2), 755-787.
- Matteo Basei, Xin Guo, Anran Hu and Yufei Zhang. [Logarithmic Regret for Episodic Continuous-Time Linear-Quadratic Reinforcement Learning over a Finite-Time Horizon](#). *Journal of Machine Learning Research*, 23 (178), 1-34.
- Xin Guo, Anran Hu, Renyuan Xu and Junzi Zhang. [A General Framework for Learning Mean-Field Games](#). *Mathematics of Operations Research*, 48(2), 656-686.
- Xin Guo, Anran Hu, Renyuan Xu and Junzi Zhang. [Learning Mean-Field Games](#). *Advances in Neural Information Processing Systems*, 32 (NeurIPS 2019).
- Xin Guo, Anran Hu, Renyuan Xu and Junzi Zhang. [Consistency and Computation of Regularized MLEs for Multivariate Hawkes Processes](#). *NeurIPS 2018 Workshop on Causal Learning*.

INDUSTRY EXPERIENCE

Amazon.com LLC, Seattle, WA

Applied Scientist Intern

May.2019 - Aug.2019

Manager: Dr. Xinyang Shen

Data-Driven Large-Scale Inbound Behavior Prediction for Third-Party Sellers.

INVITED TALKS

- 2026 SIAM Annual Meeting, Cleveland, Ohio, 2026.
- The XIII Bachelier World Congress, Bologna, Italy, 2026.
- 45th Conference on Stochastic Processes and their Applications, Ithaca, NY, 2026.
- Byrne Conference on Stochastic Analysis in Finance and Insurance, University of Michigan, MI, 2026.
- DoSS Colloquium, University of Toronto, Canada, 2026.
- Financial Math Seminar, Worcester Polytechnic Institute, MA, 2026.
- INFORMS Annual Meeting, Atlanta, GA, 2025.
- Berkeley–Columbia Meeting in Engineering and Statistics, Berkeley, 2025.
- SIAM Conference on Financial Mathematics and Engineering, Miami, 2025.
- Advances in Stochastic Control and Reinforcement Learning, Banff International Research Station (BIRS), 2025.
- Young Talents in Actuarial Science and Quantitative Finance Conference, University of Waterloo, Canada, 2025.
- Group Research Seminar, IEOR, UC Berkeley, Online, 2025.
- Financial Mathematics Seminar, ORFE, Princeton University, NJ, 2025.
- Peter Carr Seminar Series, Department of Finance and Risk Engineering, NYU, NY, 2025.
- IMS Young Mathematical Scientists Forum, National University of Singapore, 2025.
- Mathematical Finance Seminar, Statistics Department, Columbia University, NY, 2024.
- Modeling, Learning and Understanding: Modern Challenges between Financial Mathematics, Financial Technology and Financial Economics, Banff International Research Station (BIRS), 2024.
- INFORMS Annual Meeting, Seattle, WA, 2024.

- Bachelier World Congress, Rio de Janeiro, Brazil, 2024
- IMSI Workshop on Decision Making and Uncertainty, Chicago, IL, 2024
- Finance and Stochastic Seminar, Imperial College London, London, UK, 2023.
- Stochastic Finance Seminar, University of Warwick, Coventry, UK, 2023
- INFORMS Annual Meeting, Phoenix, AZ, 2023.
- Advances in Stochastic Analysis for Handling Risks in Finance and Insurance, CIRM, Marseille, France, 2023.
- Recent Advances on Quantitative Finance, Hong Kong, 2023
- 10th International Congress on Industrial and Applied Mathematics, Tokyo, Japan, 2023.
- 11th General AMaMeF Conference, Bielefeld, Germany, 2023.
- Women in Mathematical Finance, New Brunswick, NJ, 2023.
- SIAM Conference on Financial Mathematics and Engineering, Philadelphia, 2023
- Oxford-Princeton Workshop on Stochastic Analysis and Mathematical Finance, Oxford, 2022.
- Mathematical and Computational Finance Seminar, University of Oxford, Oxford, 2022.
- North-East and Midlands Stochastic Analysis Seminar, Oxford, 2022.
- SIAM Annual Meeting, Pittsburgh, PA, 2022.
- IMSI Workshop on Machine Learning and Mean-Field Games, Chicago, IL, 2022.
- INFORMS Annual Meeting, Virtual, 2020.
- Neural Information Processing Systems, Poster, Vancouver, 2019.
- INFORMS Annual Meeting, Seattle, WA, 2019.
- INFORMS Annual Meeting, Phoenix, AZ, 2018.
- Berkeley-Stanford Workshop on Mathematical and Computational Finance, Stanford University, CA, 2018.

TEACHING

Instructor, Columbia University

- IEOR 4700: Introduction to Financial Engineering, Spring 2026.
- IEOR 8100: Advanced Topics in IEOR, Spring 2025.
- IEOR 4500: Applications Programming for Financial Engineering, Fall 2024, Fall 2025, Fall 2026.

Instructor, University of Oxford

- MCF Statistics and Financial Data Analysis, Michaelmas Term 2023.
- MCF Introduction to Statistics, Michaelmas Term 2023.

Tutor, University of Oxford

- MCF Market Microstructure and Algorithmic Trading, Hilary Term 2023.
- MCF Asset Pricing, Hilary Term 2023.
- MCF Quantitative Risk Management, Hilary Term 2023.
- MCF Optimization, Hilary Term 2023.
- B8.1 Probability, Measure and Martingales, Michaelmas Term 2022.

Instructor, UC Berkeley

- IEOR 242: Applications in Data Analysis (Graduate), Spring 2022.

Graduate Student Instructor, UC Berkeley

- IEOR 263B: Applied Stochastic Process II (Graduate), Spring 2020.
- IEOR 241: Risk Modeling, Simulation, and Data Analysis (Graduate), Fall 2019, Fall 2021.
- IEOR 221: Introduction to Financial Engineering (Graduate), Fall 2020.
- IEOR 172: Probability and Risk Analysis for Engineers, Fall 2017.
- IEOR 120: Principles of Engineering Economics, Fall 2018, Spring 2019.
- IEOR 170: Industrial Design and Human Factors, Spring 2018.

ACTIVITIES

- Associate Editor of Mathematics of Operations Research.
- Associate Editor of Frontiers of Mathematical Finance.
- Associate Editor of Digital Finance.

- Co-organizer of the mini-symposium “Recent Advances on Mean-Field Control and Mean-Field Games” in The XIII Bachelier World Congress, Bologna, Italy, 2026.
- Co-organizer of the workshop of “Bridging Theory and Practice in Finance: Stochastic Analysis and Machine Learning”, BIRS-IASM, Hangzhou, August 2025.
- Co-organizer of Applied Probability Seminar, Columbia University.
- Co-organizer of Mathematical and Computational Finance Seminar, University of Oxford.
- Reviewer of Mathematics of Operations Research, Management Science, Quantitative Finance, Mathematical Finance, SIAM Journal on Control and Optimization, Applied Mathematics and Optimization, Applied Probability, Journal of Economic Dynamics and Control, Journal of Optimization Theory and Applications, Transactions on Machine Learning Research, Journal of Machine Learning, ICML, NeurIPS, AAAI, ICLR, ICAIF.

HONORS & AWARDS

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| • Outstanding Graduate Student Instructor, UC Berkeley | 2021 |
| • Berkeley Marshall-Oliver-Rosenberger Fellowship, UC Berkeley | 2020 |
| • NeurIPS Travel Award | 2019 |
| • Berkeley IEOR First Year Faculty Fellowship Award | 2017 |
| • Baosteel Scholarship, Peking University | 2015 |
| • Meritorious Award of 2015 ICM | 2015 |
| • First Prize of 2015 Challenge Cup, Peking University | 2015 |