

Xuefei LU
Assistant Professor

Academy: Digitalization

Research center: SKEMA Centre for Analytics and Management Science

Campus: Paris

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Research interests

Statistical Machine Learning Uncertainty Quantification Big Data Problems Bayesian Non-Parametrics, Uncertainty Quantification, Operations Research, Artificial Intelligence

Teaching interests

Artificial Intelligence, Business Analytics, Data Science, Machine Learning, Python

Education

2019	Ph.D. in Statistics, Bocconi University, Italy
2013	MSc in Analytics: Operational Research and Risk Analysis, The University of Manchester, Great Britain

Experience

Full-time academic positions

Since 2021	Assistant Professor, SKEMA Business School, France
2020 - 2021	Assistant Professor, Management Science and Business Economics Group, University of Edinburgh Business School, Great Britain
2018 - 2020	Postdoctoral researcher, Politecnico di Milano, Italy

Research grants, Awards and Honors

Awards and Honors

2024	Clemen-Kleinmuntz Decision Analysis Best Paper Award, The Institute for Operations Research and the Management Sciences (INFORMS)The Institute for Operations Research and the Management Sciences (INFORMS), United States of America
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Publications

Peer-reviewed journal articles

FLOREALE, G., BARALDI, P., LU, X., ROSSETTI, P. and ZIO, E. (2024). Sensitivity Analysis by Differential Importance Measure for Unsupervised Fault Diagnostics. *Reliability Engineering and System Safety*, 243, pp. 109846.

LU, X. and BORGONOVO, E. (2023). Global Sensitivity Analysis in Epidemiological Modeling. *European Journal of Operational Research*, 304(1), pp. 9-24.

LU, X., BORGONOVO, E. and RABITTI, G. (2023). Sensitivity Analysis of Pandemic Models Can Support Effective Policy Decisions. *Journal of Computational and Graphical Statistics*, 32(3), pp. 767-768.

HAZEN, G., BORGONOVO, E. and LU, X. (2023). Information Density in Decision Analysis. *Decision Analysis*, 20(2), pp. 85-185-C2.

LU, X. and CALABRESE, R. (2023). The Cohort Shapley value to measure fairness in financing small and medium enterprises in the UK. *Finance Research Letters*, 58(Part C), pp. 104542.

LU, X., XU, M., BARALDI, P. and ZIO, E. (2022). Generative Adversarial Networks With AdaBoost Ensemble Learning for Anomaly Detection in High-Speed Train Automatic Doors. *IEEE Transactions on Intelligent Transportation Systems*, 23(12), pp. 23408-23421.

CERVI, E., LU, X., CAMMI, A., DI MAIO, F. and ZIO, E. (2022). Sensitivity-Analysis-Driven Surrogate Model for Molten Salt Reactors Control. *Journal of Nuclear Engineering*, 3(4), pp. 277 - 294.

LU, X., BARALDI, P. and ZIO, E. (2020). A Data-Driven Framework for Identifying Important Components in Complex Systems. *Reliability Engineering and System Safety*, 204(107197), pp. 107197.

LU, X., RUDI, A., BORGONOVO, E. and ROSASCO, L. (2020). Faster Kriging: Facing High-Dimensional Simulators. *Operations Research*, 68(1), pp. 233-249.

ANTONIANO-VILLABOS, I., BORGONOVO, E. and LU, X. (2020). Nonparametric estimation of probabilistic sensitivity measures. *Statistics and Computing*, 30, pp. 447-467.

BORGONOVO, E., LU, X., PLISCHKE, E. and RAKOVEC, O. (2017). Making the Most Out of a Hydrological Model Data Set: Sensitivity Analyses to Open the Model Black-Box. *Water Resources Research*, 53(9), pp. 7933-7950.

Conference proceedings

LU, X., ANTONELLO, F., BARALDI, P. and ZIO, E. (2019). Data-Driven Identification of Critical Components in Complex Technical Infrastructures Using Bayesian Additive Regression Trees., Proceedings of the 29th European Safety and Reliability Conference, pp. 1-5.

Conference presentations

LU, X. and BORGONOVO, E. (2024). Unveiling the Path to Desired Predictions: An Interpretability Approach for Black-Box Models. In: 2024 SIAM Conference on Uncertainty Quantification. Trieste.

LU, X. and BORGONOVO, E. (2023). What Can a Person Change to Obtain a Desired Prediction? An Interpretability Approach. In: 2023 INFORMS Annual Meeting. Phoenix.

LU, X., BORGONOVO, E. and HAZEN, G. (2021). Information Density in Simulation Experiments. In: INFORMS Annual Meeting. Anaheim.

LU, X. (2019). Data-Driven Identification of Critical Components in Complex Technical Infrastructures Using Bayesian Additive Regression Trees. In: The annual European Safety and Reliability Conference (ESREL). Hannover.

Faculty research seminar presentations

LU, X. (2024). Unveiling the Path to Desired Predictions: An Explainable Approach for Black-Box Models. In: Statistics Seminars at Department of Decision Sciences, Bocconi University. Milan.

Other research activities

PhD supervision

Since 2023 K. SAHATOVA, SKEMA Business School, PhD thesis, Thesis co-director

Since 2021 Z. OUYANG, University of Edinburgh Business School, PhD thesis, Thesis co-director

2023 M. BUDZINSKI, Bocconi University, PhD thesis, Thesis Reviewer