CHRISTOPHER HOANG

 $trungh98@gmail.com \cdot 703.772.4898 \cdot choang.me$

EDUCATION

University of Michigan

Ann Arbor, MI

4th Year M.S.E. in Computer Science and Engineering (4.00/4.00 GPA)

Sept 2019 - May 2020

B.S.E. in Computer Science and Engineering (4.00/4.00 GPA)

Sept 2016 - May 2019

Relevant coursework: Machine Learning · Deep Learning in Vision* · Ecological Approach to Vision* · Combinatorics & Graph Theory* · Numerical Linear Algebra* · Real Analysis · Topology · Advanced Operating Systems* · Compilers* * - denotes graduate coursework

PUBLICATIONS

Successor Landmarks for Long-Horizon Goal-Conditioned Reinforcement Learning. Christopher Hoang, Sungryull Sohn, Jongwook Choi, Wilka Carvalho, Honglak Lee. NeurIPS 2021. Preliminary version in NeurIPS 2020 Workshop on Deep Reinforcement Learning.

Spoofing the Limit Order Book: A Strategic Agent-Based Analysis. Xintong Wang, Christopher Hoang, Yevgeniy Vorobeychik, Michael P. Wellman. Games 2021.

Learning-Based Trading Strategies in the Face of Market Manipulation. Xintong Wang, Christopher Hoang, Michael P. Wellman. ICAIF 2020. Preliminary version in ICML 2019 Workshop on AI in Finance.

EXPERIENCE

The Voleon Group

Berkeley, CA

Machine Learning Engineer

Oct 2020 - Present

- Conducted experiments on machine learning models to improve forecasting of security prices and risk factors
- Deployed improvements to live trading system, modeling infrastructure, and trading strategy analysis tools

University of Michigan Artificial Intelligence Laboratory

Research Assistant - Advisor: Honglak Lee

Ann Arbor, MI

June 2019 – Present

• Investigated deep reinforcement learning, transfer learning, and graph-based planning to develop landmarks-based framework for efficient exploration and goal-reaching in long-horizon, visual environments

Research Assistant - Advisor: Michael P. Wellman

Dec 2017 - June 2019

• Analyzed equilibrium profiles of a simulated multi-agent model of financial markets to develop trading strategies that can learn from market information in a manner robust to adversarial agents

Citadel

Software Engineering Intern

New York City, NY

Jun 2019 – Aug 2019

Deployed systems for transforming and analyzing market data and risk profiles of equity trading desks

Amazon

Seattle, WA

Software Development Engineer Intern

Jun 2018 - Aug 2018

• Architected framework for executing computer vision/robotics workflows from data preprocessing to real-time inference, using dynamic job scheduling and hash signature graphs to scale and cache computations

PROJECTS

Reconstruction-Driven Curiosity

• Developed intrinsic reward signal based on state reconstruction and evaluated method on Atari games

Predicting Temporal Ordering of Video Frames

• Designed fusion network architectures to determine temporal ordering of frames extracted from video data

Honors and Awards

- 2019 James B. Angell Scholar (all undergraduate terms), all "A" record
- 2018 D.E. Shaw Nexus Fellowship, cohort of 50 fellows selected for academic achievement
- 2016 Tuck & Ham-Hi Lee and Sheldon Howard W. & Ruth Hoff Scholar Grants, \$80,000 over 4 years
- 2016 William J. Branstrom Freshman Prize, top 5% of freshmen class at University of Michigan

Additional

Alumnus of Thomas Jefferson High School for Science and Technology Skills: Python, PyTorch, C++, R, C