Fei Feng

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EDUCATION

University of California, Los Angeles.   Los Angeles, USA

- *Ph.D. in Applied Mathematics.*   08.2016 - 06.2021(expected)
- *Co-advisors: Dr. Wotao Yin and Dr. Lin Yang*
- Research interests: Reinforcement Learning, Optimization, and Parallel Computing.

Fudan University.   Shanghai, China

- *Bachelor of Science in Mathematics. (Graduate with Honors)*   2011-2016

AWARDS

Girsky Student Award   2020-2021
- from Department of Mathematics, UCLA

Student Travel Award   2019
- from International Conference on Machine Learning

PUBLICATIONS

[5] Provably Efficient Exploration for Reinforcement Learning with Unsupervised Learning.

F. Feng, R. Wang, W. Yin, S. Du, L. Yang.   *NeurIPS 2020. Spotlight.*

[4] How Does An Approximate Model Help in Reinforcement Learning?

F. Feng, W. Yin, L. Yang.   *Submitted.*

[3] Asynchronous Q-value Iteration for Reinforcement Learning.

Y. Zeng, **F. Feng**, W. Yin.   *AISTATS 2020.*

[2] Acceleration of SVRG and Katyusha X by Inexact Preconditioning.

Y. Liu, **F. Feng**, W. Yin.   *ICML 2019.*

[1] A2BCD: Asynchronous Acceleration with Optimal Complexity.

R. Hannah, **F. Feng**, W. Yin.   *ICLR 2019. Top-rated.*

INDUSTRY EXPERIENCE

Applied Machine Learning Research Intern   06.2020 - 09.2020

at ByteDance Inc. Mountain View, USA. Mentor: Dr. Hongyi Zhang

- Proposed a new method to generate ID embeddings for cold-start advertisements via transfer learning and variational inference.
- Provided theoretical analysis to the Learning-to-rank (LTR) model and proposed strategies to correct bias and reduce variance.

Algorithm Research Intern   04.2018 - 07.2018

at DiDi Research America. Mountain View, USA. Mentor: Dr. Zhiwei Qin

- Developed a novel approach to solve reinforcement learning via stochastic optimization.
- Built a new MDP model for ride-sharing dispatching service and a simulator from historical data.

SCHOLARLY SERVICES

Reviewer	Mathematical Programming, ICLR, and AAAI.
Invited speaker	INFORMS 2019 and RL Theory Seminars.

SKILLS

Coding	C/C++, Python, Matlab, Java.
Languages	English, Mandarin, Cantonese.