HAOSHENG ZHOU

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EDUCATION

University of California, Santa Barbara (UCSB), PSTAT Department
PhD in Applied Probability and Mathematical Statistics; Present

New York University (NYU), CIMS (Courant Institute)
Master in Mathematics; Sep 2020 – May 2022

Peking University (PKU), EECS Department
Bachelor in Data Science and Big Data Technology (IT Finance); Sep 2016 – Jul 2020

PUBLICATIONS AND PREPRINTS

[3] R. Hu, J. Long, H. Zhou, Finite-Agent Stochastic Differential Games on Large Graphs: I. The Linear-Quadratic Case

[2] H. Zhou, W. Lin, S.R. Labra, S.A. Lipton, J.A. Elman, N.J. Schork, A.V. Rangan, Detecting Boolean Asymmetric Relationships with a Loop Counting Technique and its Implications for Analyzing Heterogeneity within Gene Expression Datasets.

Accepted by IEEE/ACM Transactions on Computational Biology and Bioinformatics

[1] H. Zhou, J. Tu, Y. Kong, Approximation Algorithms and PTAS of the Minimum Dominating Set and the 3-Path Vertex Cover Problem on Unit Disk Graph.

INVITED TALKS/LECTURES

March 2025: Western Conference on Mathematical Finance (WCMF 12)

Jan 2025: Guest lecture on PyTorch, MATH 260L, UCSB

Nov 2024: BIRS Workshop *Modeling, Learning and Understanding: Modern Challenges between Financial Mathematics, Financial Technology and Financial Economics*, Banff, Canada

Oct 2024: INFORMS Annual Meeting 2024, Seattle

Jul 2024: Summer School *Optimal Transport through Midwest*, UW-Madison, Wisconsin

Nov 2023: UCSB CFMAR Graduate Student Research Lightning Talk

MEMBERSHIP AND SERVICE

Referee for Peer-Reviewed Journals: *Digital Finance*

Jan 2025: Organizer of UCSB CFMAR Graduate Student Research Lightning Talk

Jan 2024 - Jun 2024: Organizer of UCSB Reinforcement Learning Student Seminar

MENTORING

Sep 2024 - Present: UCSB CFMAR Undergraduate Lab Mentor, *Topic: Financial Data Generation with Score-Based Diffusion Model*

HONORS AND AWARDS

2023: UCSB Abraham Wald Memorial Prize

2022: UCSB Amazon Fellowship

2021: NYU GSAS Students for the Pathways to the PhD Program

2018 & 2019: PKU Academic Excellence Award

2018: PKU Scholarship for Outstanding Undergraduates

ACADEMIC ACTIVITIES

March 2025: Western Conference on Mathematical Finance (WCMF 12)

Nov 2024: BIRS Workshop *Modeling, Learning and Understanding: Modern Challenges between Financial Mathematics, Financial Technology and Financial Economics*, Banff, Canada

Oct 2024: INFORMS Annual Meeting 2024, Seattle

Jul 2024: Summer School *Optimal Transport through Midwest*, UW-Madison, Wisconsin

Feb 2024: IMSI Workshop *Decision Making and Uncertainty*, Chicago

May 2022 - Jun 2022: PIMS-CRM Summer School in Probability, UBC, Vancouver, Canada

May 2019 - Dec 2019: NYU Shanghai DURF Project, Beijing, China

TEACHING EXPERIENCES

TA experience in UCSB: PSTAT 213ABC (Year 2023 & 2024), PSTAT 160A, PSTAT 120AB, PSTAT 170, etc.

TA experience in NYU: MATH-UA 009 (Winter 2022)

VOLUNTEER

Oct 2015 - Nov 2015: Volunteer Teacher, Hong Village, Anhui, China