

Runhao Shi

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Education

Hong Kong University of Science and Technology

2021.09 – present

Ph.D. candidate in ECE – Financial Engineering & Optimization

Supervisor: Daniel P. Palomar

- Overall GPA 4.0/4.3

Sun Yat-sen University

2017.09 – 2021.6

B.E. in Software Engineering

- Overall GPA 4.3/5.0, Ranking 2/174

Publications

- [1] **Runhao Shi** and Jiaxiang Daniel P. Palomar Ying. Adaptive passive-aggressive framework for online regression with side information. In *Neurips 2024*.
- [2] **Shi Runhao** and Daniel P. Palomar. Saofttrl: A novel adaptive algorithmic framework for enhancing online portfolio selection. *under reviewer*.

Teaching

- TA for ELEC/IEDA5470 Convex Optimization, 2022 fall, HKUST
- TA for ELEC3180 Data-Driven Portfolio Optimization, 2022 spring, HKUST
- TA for MFIT5009 Optimization in FinTech, 2024 spring, HKUST

Selected Awards

- 2021 HKUST RedBird Ph.D. Scholarship.
- 2019 AEON Scholarship.
- 2019 Meritorious Mention in 2019 Mathematical Contest In Modeling (MCM/ICM)
- 2018,2019 The first-grade scholarship at Sun Yat-sen University.
- 2018 National Scholarship.

Languages

Mandarin(native) and English(fluent)

Computer skills

C/C++, R, Python, MATLAB, C#, Javascript, Object-C and \LaTeX