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
- Member of Yat-sen School (Elite Class in Sun Yat-sen University)

Publications

[1] **Runhao Shi** and Jiaxiand Daniel P. Palomar Ying. Adaptive passive-aggressive framework for online regression with side information. In ***Neurips*** *2024*.

[2] **Shi Runhao** and Daniel P. Palomar. Saoftrl: 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.
- **2021** Outstanding Graduate at Sun Yat-sen University.
- **2019** AEON Scholarship.
- **2019** Meritorious Mention in 2019 Mathematical Contest In Modeling (MCM/ICM)
- **2018,2019,2020** The first-grade scholarship at Sun Yat-sen University.
- **2018** National Scholarship.

Languages

Mandarin(native) and English(fluent)

Computer skills

Python, C/C++, R, and LaTeX