Jia Lin Hau

Department of Computer Science (Ph.D. Candidate)
University of New Hampshire, Durham, NH

jialin.hau@gmail.com   https://monkiedein.github.io/CV/   github.com/monkiedein   gitlab.com/monkiedein

Research Interests	Reinforcement learning, machine learning, Bayesian method, risk-averse optimization, financial mathematics, and actuarial science.

Education

University of New Hampshire Ph.D in Computer Science	Advisor: Marek Petrik	2019 - present GPA: 4.00/4.00
University of New Hampshire M.S. in Computer Science.	Advisor: Marek Petrik	2019 - 2022 GPA: 4.00/4.00
University of New Hampshire B.S. in Applied Mathematics: Economics.	Advisor: Linyuan Li	2015 - 2018 GPA: 3.89/4.00

Professional Experience

UNH Computer Science Department

Research Assistant - Reinforcement Learning and Robustness Lab	2020 - present
Teaching Assistant Assembly language programming and machine organization (CS 520), Introduction to scientific programming in Python and C (CS 410P & CS 410C), Computer networks (CS 725)	2019 - 2020
Idea Math – *Junior Instructor/ Summer Camp Resident Assistant*	2018 - 2019
UNH International Student Organization – *Vice President*	2017 - 2018
UNH Mathematics Center – *Mathematics Center Tutor*	2017 - 2018
UNH Residential Life – *Resident Assistant*	2016 - 2017

Publications

Entropic Risk Optimization in Discounted MDPs. Jia Lin Hau, Marek Petrik, Mohammad Ghavamzadeh	AISTATS 2023
RASR: Risk-Averse Soft-Robust MDPs with EVaR and Entropic Risk. Jia Lin Hau, Marek Petrik, Mohammad Ghavamzadeh, Reazul Russel	ArXiv 2022

Workshops

Robust pest management using reinforcement learning. Talha Siddique, Jia Lin Hau, Shadi Atallah, Marek Petrik	RLDM 2019

Reviewing

International Conference on Machine Learning 2022 (ICML)
NeurIPS 2021 Workshop on Safe and Robust Control of Uncertain Systems

Other Involvement

Passed **Actuarial Science** Exam P: Probability	2018
Bloomberg Market Concepts (**BMC**) Completion	2018
Member of *Pi Mu Epsilon* of National Honorary **Mathematics** Society	2017 - 2018
EMOAI - UNH 2019 Holloway prize competition (Semi-final). Shayan Amani, Jia Lin Hau, Chao Chi Cheng, Lekyang Sai. Deep Learning facial recognition to avoid depression.	Apr 2018
WTI - UNH 2017 Fall stock pitch competition (Semi-final)	Oct 2017

Skills

Programming Languages: Python, R, MATLAB, Julia, C, C++, SQL
Tools: Git, Excel, JMP, BMC, Tableau
Languages: English, Malay, Mandarin, Cantonese.

Citizenship	Malaysia
VISA status	F-1 student (eligible to work under CPT and 3-years OPT)