Jia Lin Hau

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EDUCATION

University of New Hampshire, Advisor: Marek Petrik   01/2019 - present
M.S / Ph.D. in Computer Science   GPA: 4.00

University of New Hampshire, Advisor: Linyuan Li   09/2015 - 09/2018
B.S. in Applied Mathematics: Economics   GPA: 3.89

EXPERIENCE

JPMorgan Chase and Co. - *AI and Data Science Summer Associate*   06/2024 – 08/2024
- Proposed novel deep reinforcement learning (RL) approach to find gaps in strategy rules and models.
- Developed advanced machine learning (ML) models (i.e. Random Forest, XGBoost, LightGBM, CatBoost, Tab-transformer) and compared different categorical encodings and missing value imputations for fraud prediction.
- Developed code on AWS Cloud (SageMaker, Bitbucket), and utilized PySpark, Hadoop, EMR to optimize code for big data.

UNH Computer Science Department - *Research Assistant*   06/2020 - present
Research interest: Reinforcement learning, risk-averse optimization, machine learning, quantitative analysis, Bayesian method.
UNH Computer Science Department - *Teaching Assistant*   01/2019 - 05/2020
Assembly Language and Machine Organization, Scientific Programming in Python and C, Computer networks, Machine Learning

EMOAI Emotion recognition application to avoid depression **–** *Developer and Use Case Finder*   02/2019 - 04/2019
- Spearheaded Deep Learning (CNN) emotion recognition project with pre-trained models to accurately classify users' facial expressions.
- Proposed groundbreaking application of the use of facial and emotion recognition technology to identify and prevent depression.
- Implemented active learning by allowing users to verify/update labels of their own emotion which enable personalized classification.

Boston Road Runner – *Data Analyst*   09/2018 - 12/2018
- Preprocessed (handle missing values, duplicates, and apply consistent formatting) data of participants and sponsors.
- Developed auto-regression time series models in R to forecast/predict future trends in the number of participants for upcoming races.
- Designed 3NF database schema using ERD and relation schema to reduce anomalies and improve data quality and integrity.
- Created visualizations and analytics using Tableau, which allow peers and sponsors easily interpret and understand data insights.

CRACC A social application that connect people to play sports together **–** *Analyst / Android Developer*   01/2017 - 01/2018
- Collected data from various sources (API, Kaggle, BLS), analyzed and created data visualizations with Python.
- Communicated effectively with the IOS team to ensure consistent UI (XML) and functionality (Java) using Android Studio.
- Integrated with Firebase for users' data, and developed features that query weathers and navigation data based on users' location.

RESEARCH PUBLICATIONS AND PREPRINTS

On Dynamic Programming Decompositions of Static Risk Measures in Markov Decision   NeurIPS 2023
Processes. Jia Lin Hau, Erick Delage, Marek Petrik, Mohammad Ghavamzadeh
- Proved that the popular decomposition approach to solving MDPs with CVaR and EVaR objectives is suboptimal despite the claims to the contrary, which assumed it to be correct and optimal for a decade.
- Illustrated previous EVaR decomposition is incorrect and proposed a correct EVaR risk level decomposition for *policy evaluation*.
- Showed that unlike CVaR and EVaR for *policy optimization*, VaR decomposition does not suffer from saddle-point gap thus is optimal.

Entropic Risk Optimization in Discounted MDPs. Jia Lin Hau, Marek Petrik, Mohammad Ghavamzadeh   AISTATS 2023
- Contributed to advancing risk averse Markov decision processes (MDPs) by providing new theoretical results and practical algorithms.
- Proposed new polynomial time MDPs algorithms for Entropic Risk Measure (ERM) and Entropic Value at Risk (EVaR) objectives.
- Proved our algorithms return the optimal policy for finite horizon MDPs and delta-optimal policy for infinite horizon MDPs.
- Implemented these algorithms and conducted extensive experimentation to evaluate their accuracy and efficiency using Julia and R.

RASR: Risk-Averse Soft-Robust MDPs. Jia Lin Hau, Marek Petrik, Mohammad Ghavamzadeh, Reazul Russel   ArXiv 2022
- Proposed a novel framework to jointly model the epistemic and aleatory uncertainties in safe Reinforcement Learning (RL).
- Proved that entropic risk-aversion can be solved optimally and efficiently in RASR setting with time-dependent dynamic program.

SKILLS

Programming Language: Python, R, Julia, C/C++, SQL, MATLAB, HTML, CSS, JavaScript, XML, Java
Tools: OpenGL, Tensorflow, PyTorch, Numpy, Scikit-learn, Caret, Git, Excel, ERDPlus, Tableau, PowerBI, AWS
Relevant Coursework: Reinforcement Learning, Machine Learning, Forecasting Analysis, Numerical Methods, Linear Algebra, Differential Equation, Multi-Dimensional Calculus, Econometrics, Probability Theory, Statistical Inference, Financial Mathematics, Mathematical Optimization, Algorithms, Computer Graphics, Assembly Language, System Programming, Formal Specification, Database System.