

Jia Lin Hau

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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 <i>Research Assistant</i> - Reinforcement Learning and Robustness Lab		2020 - present
	<i>Teaching Assistant</i> 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 – <i>Junior Instructor/ Summer Camp Resident Assistant</i>		2018 - 2019
	UNH International Student Organization – <i>Vice President</i>		2017 - 2018
	UNH Mathematics Center – <i>Mathematics Center Tutor</i>		2017 - 2018
Publications	<i>Entropic Risk Optimization in Discounted MDPs.</i> Jia Lin Hau, Marek Petrik, Mohammad Ghavamzadeh		AISTATS 2023
	<i>RASR: Risk-Averse Soft-Robust MDPs with EVaR and Entropic Risk.</i> Jia Lin Hau, Marek Petrik, Mohammad Ghavamzadeh, Reazul Russel		ArXiv 2022
	<i>Robust pest management using reinforcement learning.</i> 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
	<i>Bloomberg Market Concepts (BMC)</i> Completion		2018
	Member of <i>Pi Mu Epsilon</i> of National Honorary Mathematics Society		2017 - 2018
	<i>EMOAI - UNH 2019 Holloway prize competition (Semi-final).</i> Shayan Amani, Jia Lin Hau, Chao Chi Cheng, Lekyang Sai. Deep Learning facial recognition to avoid depression.		Apr 2019
	<i>WTI - UNH 2017 Fall stock pitch competition (Semi-final)</i>		Oct 2017
Skills	Programming Languages: Python, R, MATLAB, Julia, C, C++, SQL Tools: Git, Excel, JMP, BMC, Tableau Languages: English, Malay, Mandarin, Cantonese.		

Highly motivated Ph.D. candidate in Computer Science with expertise in RL, ML, Bayesian methods, Deep Learning, and actuarial science. Experienced with publications and reviewing in prestigious conferences. Proficient in programming languages and tools including Julia, Python, R, C++, SQL, MATLAB, Tableau, Git, and Excel.