

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. <i>Project: Risk-Averse Soft-Robust MDPs with EVaR and Entropic Risk</i>	Advisor: Marek Petrik	2019 - 2022 GPA: 4.00/4.00
	University of New Hampshire B.S. in Applied Mathematics: Economics. <i>Project: MDP on Blackjack</i>	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	UNH Residential Life - <i>Resident Assistant</i>		2016 - 2017
	<i>Entropic Risk Optimization in Discounted MDPs.</i> Jia Lin Hau, Marek Petrik, Mohammad Ghavamzadeh		AISTATS 2023
Workshops	<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
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)		