**Jia Lin Hau**

**Department of Computer Science (Ph.D. Candidate)**

**University of New Hampshire,** Durham, NH

[jialin.hau@gmail.com](mailto:jialin.hau@gmail.com) <https://monkiedein.github.io/CV/> [github.com/monkiedein](http://github.com/monkiedein) [gitlab.com/monkiedein](http://gitlab.com/monkiedein)

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| **Research Interests** | Reinforcement learning, machine learning, Bayesian method, risk-averse optimization, financial mathematics, and actuarial science. | | |
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| **Education** | University of New Hampshire | Advisor: Marek Petrik | 2019 - present |
|  | Ph.D in Computer Science |  | GPA: 4.00/4.00 |
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|  | University of New Hampshire | Advisor: Marek Petrik | 2019 - 2022 |
|  | M.S. in Computer Science. | | GPA: 4.00/4.00 |
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|  | University of New Hampshire | Advisor: Linyuan Li | 2015 - 2018 |
|  | B.S. in Applied Mathematics: Economics. | | GPA: 3.89/4.00 |
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| **Professional Experience** | UNH Computer Science Department | |  |
| ***Research Assistant*** - [Reinforcement Learning and Robustness Lab](http://rl2.cs.unh.edu/lab/) | | 2020 - present |
|  |  | |  |
|  | ***Teaching Assistant*** | | 2019 - 2020 |
|  | Assembly language programming and machine organization (CS 520), Introduction to scientific programming in Python and C (CS 410P & CS 410C), Computer networks (CS 725) | |  |
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|  | 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 |
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| **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***](https://arxiv.org/abs/2209.04067)**.** **Jia Lin Hau**, Marek Petrik, Mohammad Ghavamzadeh, Reazul Russel | | ArXiv 2022 |
| **Workshops** | [***Robust pest management using reinforcement learning***](https://df660d53-db22-4dff-8899-56fa7ce1f7a8.filesusr.com/ugd/729039_08045e06d83f42ec8d5c2841dc362312.pdf)**.** 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 | | |
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| **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)*](https://www.youtube.com/watch?v=CrPHfAZ59tE)***.*** 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)*](https://df660d53-db22-4dff-8899-56fa7ce1f7a8.filesusr.com/ugd/729039_3a409e12dbaf47a592db46ea6de923da.pdf) | | 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. | | | |