**Jia Lin Hau**

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

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

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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.  *Project: Risk-Averse Soft-Robust MDPs with EVaR and Entropic Risk* | | GPA: 4.00/4.00 |
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|  | University of New Hampshire | Advisor: Linyuan Li | 2015 - 2018 |
|  | B.S. in Applied Mathematics: Economics.  *Project: MDP on Blackjack* | | 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 |
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|  | ***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 |
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| **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 |
|  |  | |  |
| **Skills** | **Programming Languages**: Python, R, MATLAB, Julia, C, C++, SQL | |  |
|  | **Tools**: Git, Excel, JMP, BMC, Tableau | |  |
|  | **Languages**: English, Malay, Mandarin, Cantonese. | |  |
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| **Citizenship** | Malaysia | |  |
| **VISA status** | F-1 student (eligible to work under CPT and 3-years OPT) | |  |