

Wei-Cheng Lee

KAUST MS in Computer Science

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[Personal Website](#) (For the most recent version)

Research Interest

- **Optimization, Online Learning and Reinforcement Learning**

Education

- **MS/PhD**, Computer Science, King Abdullah University of Science and Technology Aug 2024 – Present
GPA: 4.0/4.0 (*Computing Systems and Concurrency, Computer Vision, High Performance Computing*)
GPA: 4.0/4.0 (*Numerical Methods and SDE, Online Learning, Data Analytics*)
- **Graduate Work**, Computer Science, National Taiwan University Feb 2018 – June 2021
A⁺: Optimization Algorithms A: Prediction, Learning, and Games
- **Bachelor of Science**, Computer Science (Mathematics), National Taiwan University Sep 2012 – Jan 2018
A⁺: Analysis, Algebra, Linear Algebra, Probability, Numerical Methods, and Measure Theory

Publications

- [1] **Wei-Cheng Lee**, Francesco Orabona, “A Finite-Time Analysis of TD Learning with Linear Function Approximation without Projections nor Strong Convexity”. arXiv
- [2] El Mehdi Saad, **Wei-Cheng Lee**, Francesco Orabona, “New Lower Bounds for Stochastic Non-Convex Optimization through Divergence Composition”. The Annual Conference on Learning Theory (COLT), 2025
- [3] Ian E.H. Yen, **Wei-Cheng Lee**, Kai Zhong, Sung-En Chang, Pradeep Ravikumar, and Shou-De Lin, “MixLasso: Generalized Mixed Regression via Convex Atomic-Norm Regularization”. In Advances in Neural Information Processing Systems (NeurIPS), 2018
- [4] Ian E.H. Yen, **Wei-Cheng Lee**, Sung-En Chang, Arun S. Suggala, Shou-De Lin and Pradeep Ravikumar, “Latent Feature Lasso”. In International Conference on Machine Learning (ICML), 2017

Work Experience

- **Research Assistant** Feb. 2022 – 2024 March
Institute of Information Science, Academia Sinica
 - Proving regret guarantees of online reinforcement learning algorithms
- **Research Assistant** Aug. 2021 – 2022 Jan
Graduate Institute of Biomedical Electronics and Bioinformatics National Taiwan University
 - Using the Bert model to automatically transform cases into ICD10 for medical insurance applications.

Honours and Awards

- **Presidential Award, National Taiwan University** (Awarded to the 5%) Spring 2014, Fall 2012

TA Experience

- **Reinforcement Learning, KAUST** Spring 2025
- **Optimization Algorithms, National Taiwan University** Fall 2019, Fall 2018
- **Probability, National Taiwan University** Spring 2018, Spring 2015

Skills

- **Programming** C/C++, Python(Pytorch), MATLAB, Julia, Go
- **Language** English, Chinese