## CURRICULUM VITAE

### **Contact Information**

Joseph Chuang-Chieh Lin (林莊傑)

Assistant Professor

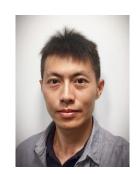
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## Past Work Experience

02/2021–07/2024 **Position:** Assistant Professor

Institution: Department of Computer Science & Information Engineering, Tamkang

University.

Location: New Taipei City, Taiwan.

Description: A full-time faculty. Teaching courses 10 hours per week, working on

research projects and supervising undergraduate & master students.

01/2020-01/2021 **Position:** Quantitative Analyst.

Company: Seth Technologies Inc. (塞特科技)

Location: Taipei, Taiwan.

**Description:** (i) Publish (internal) weekly research journal on market microstructure, including bid-ask spreads of stocks, futures, the volatility of the spreads, market contango ratio, flickering quotes distribution, liquidity of stocks and futures, etc. (ii) Futures' contract rollover optimization. (iii) Stock short-position closing before buying-

back due. (iv) Alpha signal research.

03/2018–12/2019 **Position:** Quantitative Finance Researcher (Consultant/Internship).

Company: Cubist Systematic Strategies / Point72.

Location: Taipei, Taiwan.

**Description:** Using machine learning models (e.g., RandomForest, SVM, Multilayer Perceptrons, LSTM, etc.) for (i) Market microstructure, market impact, and short-term forecast based on market microstructure information. (ii) Design of stop-loss/

stop-gain strategies. (iii) Back-testing of strategies.

09/2014–02/2018 **Position:** Postdoctoral Research Fellow.

Institution: Institute of Information Science, Academia Sinica.

Location: Taipei, Taiwan.

**Description:** Topics across machine learning and game theory. Specifically: (i) Peergrading mechanism design and analysis. (ii) Muti-armed bandit and dueling bandit problem investigation. (iii) Efficiency of two-party political games including equilibria

investigation as well as their price of anarchy.

09/2011–08/2014 **Position:** Postdoctoral Research Fellow.

Research & Development Alternative Military Service (研發替代役).

Institution: Genomics Research Center, Academia Sinica.

Location: Taipei, Taiwan.

**Description:** On comparative and evolutionary genomics of primates and crop plants. Investigation of direction and magnitude of natural selection on alternative splicing events.

### Education

09/2004-07/2011	<b>Ph.D. degree</b> in <i>Computer Science and Information Engineering</i> , National Chung Cheng University, Chia-Yi, Taiwan. Supervisors: Maw-Shang Chang & Peter Rossmanith
09/2002-06/2004	M.S. degree in Computer Science and Information Engineering, National Chi Nan University, Nantou, Taiwan. Supervisor: Richard Chia-Tung Lee (R. C. T. Lee)
09/1998-06/2002	<b>B.S.</b> degree in <i>Mathematics</i> , National Cheng Kung University, Tainan, Taiwan.

## Research Interests

• Data Science

- Online Learning
- Randomized Algorithms

- Algorithmic Game Theory
- Quantitative Finance

### • Bioinformatics

# Scholarship & Awards & Projects (計畫與獲獎)

01/2024-12/2025	2024 NSTC-BFT ORCHID PROGRAM: Parameterized Online Learning for Min-Max Envy Resource Allocation and Team Formation (台法幽蘭計畫之雙邊人員交流互訪型計畫; NSTC 113-2927-I-032-501).
08/2023- $07/2026$	A Study on Group Competition Game of Real-Policy Making Based on Equilibria Existence and Gradient Algorithms (國科會計畫 NSTC 112-2221-E-032-018-MY3).
04/2021-03/2023	Game Theoretical Aspects in Modeling and Analyzing Party Election Campaign (科技部計畫 MOST 110-2222-E-032-002-MY2).
09/2009-08/2010	Personnel Exchange Programme for Joint Project Between NSC & DFG (台德雙邊短期研究計畫; Taiwan: NSC 98-2911-I-194-003; Germany: RO 927/10-1 / 568846).
04/2009	<b>Best Paper Award</b> ; The 26th Workshop on Combinatorial Mathematics and Computation Theory. Chiayi, Taiwan, 24–25 April, 2009.
09/2007-08/2008	DAAD-NSC Sandwich Program (台德三明治計畫): Scholarship Holder. Institute to Visit: RWTH Aachen University, Germany.
06/2023	The 2023 ICPC Taiwan Private University Programming Contest: Bronze Award (Coach) (全國私立大專校院程式競賽銅獎).

# Professional Services (研究服務)

05/2023,05/2024	Program Committee Member for the 40th Symposium on Combinatorial Mathe-
	matics and Computational Theory (CMCT 2023, 2024).
12/2022	Organizing Committee Member & Domestic Program Chair for the 27th
	International Conference on Technologies and Applications of Artificial Intelligence
	(TAAI 2022).
09/2021-present	Reviewer for Mathematical Reviews (MathSciNet, AMS).
12/2022	Program Committee Member of International Computer Symposium (ICS 2022).

Note: '\*': the corresponding author; '†': my student

### • Journal Papers:

- 1. <u>Chuang-Chieh Lin</u>, Ming-Chu Ho, Chih-Chieh Hung\* and Hui-Huang Hsu: On Influence of Factors in Travel Time Prediction Approaches: A Comparative Study. *Scientific Report*. Accepted for publication.
- Po-An Chen\*, Chi-Jen Lu, <u>Chuang-Chieh Lin</u>\*, An-Tzu Teng and Ke-Wei Fu: Multiagent Learning for Competitive Opinion Optimization. <u>Theoretical Computer Science</u>. 1017 (2024) 11487.
- 3. Bo-Hsin Lin<sup>†</sup>, <u>Chuang-Chieh Lin</u>, Chih-Chieh Hung, and Chien-Chang Chen\*: On the Identifiability of Artificial Financial Time Series. *Journal of Information Science and Engineering*. 40 (2024) 567–579.
- Chuang-Chieh Lin, Chih-Chieh Hung\*, Chi-Jen Lu, and Po-An Chen: Group Formation by Group Joining and Opinion Updates via Multi-Agent Online Gradient Ascent. *IEEE Computational Intelligence Magazine* 18 (2023) 60–61.
- 5. Wendgoundi Abdoul Rasmané Savadogo, <u>Chuang-Chieh Lin</u>, Chih-Chieh Hung\*, Chien-Chang Chen, Zhen Liu, Tingting Liu: A study on constructing an elderly abuse detection system by convolutional neural networks. *Journal of the Chinese Institute of Engineers* 46 (2023) 118–127.
- Chih-Chieh Hung, <u>Chuang-Chieh Lin</u>, Hsien-Chu Wu\*, Chia-Wei Lin: A study on reversible data hiding technique based on three-dimensional prediction-error histogram modification and a multilayer perceptron. *Applied Sciences* 12 (2022) 2502.
- 7. <u>Chuang-Chieh Lin</u>\*, Chi-Jen Lu, and Po-An Chen: How good is a two-party election game? *Theoretical Computer Science* 871 (2021) 79–93.
- 8. Trees-Juen Chuang\*, Min-Yu Yang, Chuang-Chieh Lin, Ping-Hung Hsieh, and Li-Yuan Hung: Comparative genomics of grass EST libraries reveals previously uncharacterized splicing events in crop plants. BMC Plant Biology 15:39 (2015).
- 9. Maw-Shang Chang, <u>Chuang-Chieh Lin</u>\*, and Peter Rossmanith: Testing consistency of quartet topologies: a parameterized approach. *Information Processing Letters* 113 (2013) 852–857.
- 10. Maw-Shang Chang, Chuang-Chieh Lin\*, and Peter Rossmanith: A property tester for tree-likeness of quartet topologies. *Theory of Computing Systems* 49 (2011) 576–587.
- 11. Maw-Shang Chang, Hsiao-Han Chung, and <u>Chuang-Chieh Lin</u>\*: An improved algorithm for the redblue hitting set problem with the consecutive ones property. *Information Processing Letters* 110 (2010) 845–848.
- 12. Maw-Shang Chang, <u>Chuang-Chieh Lin</u>\*, and Peter Rossmanith: New fixed-parameter algorithms for the minimum quartet inconsistency problem. *Theory of Computing Systems* 47 (2010) 342–367.

### • Refereed Conference Papers:

- Chuang-Chieh Lin\*, Chi-Jen Lu, Po-An Chen: Nash Equilibria of a Two-Party Policy Competition Game. Accepted In Proceedings of the 41st Workshop on Combinatorial Mathematics and Computation Theory (CMCT 2024, Taipei City, Taiwan, 17–18 May, 2024).
- Chuang-Chieh Lin\*, Chi-Jen Lu, and Po-An Chen: How Bad Can An Election Game of Two or More Parties Be? In Proceedings of the 6th Games, Agents, and Incentives Workshop (GAIW 2024, Auckland, New Zealand, 6-7 May 2024). Accepted for full presentation.
- 3. Chih-Chieh Hung\*, Hong-En Hsiao, Chuang-Chieh Lin, Hui-Huang Hsu: Air Pollution Source Tracing Framework: Leveraging Microsensors and Wind Analysis for Pollution Source Identification. In Proceedings of the 28th International Conference on Technologies and Applications of Artificial Intelligence (TAAI 2023, Yunlin, Taiwan; 1–2 December 2023). pp. 142–154. Excellent Paper Award.

- 4. Chi-Hao Wang, Chi-Jen Lu, Ming-Tat Ko, Po-An Chen\*, Chuang-Chieh Lin\*: Budget-Constrained Cost-Covering Job Assignment for a Total Contribution-Maximizing Platform. In Proceedings of the 34th International Workshop on Combinatorial Algorithms (IWOCA 2023, Tainan, Taiwan, 7–10 June, 2023), pp. 392–403.
- 5. Po-An Chen\*, Chi-Jen Lu, Chuang-Chieh Lin, and Ke-Wei Fu: Multiagent Learning for Competitive Opinion Optimization. In Proceedings of the 2022 International Computer Symposium (ICS 2022, Taoyuan, Taiwan; 15–17 December 2022), pp. 61–72.
- Chuang-Chieh Lin and Chi-Jen Lu\*: Efficient mechanisms for peer grading and dueling bandits. In Proceedings of the 10th Asian Conference on Machine Learning (ACML 2018, Beijing, China; 14–16 November), pp. 740–755.
- 7. <u>Chuang-Chieh Lin</u>\*: Testing tree-consistency with k missing quartets. In Proceedings of the 28th Workshop on Combinatorial Mathematics and Computation Theory (CMCT 2011, Penghu, Taiwan, 27–28 May, 2011), pp. 280–285.
- 8. Maw-Shang Chang, Hsiao-Han Chung, and <u>Chuang-Chieh Lin</u>\*: An improved algorithm for the redblue hitting set problem with the consecutive ones property. In Proceedings of the 26th Workshop on Combinatorial Mathematics and Computation Theory, (CMCT 2009, Chiayi, Taiwan, 24–25 April, 2009), pp. 15–20. Best Paper Award.
- Maw-Shang Chang, <u>Chuang-Chieh Lin</u>\*, and Peter Rossmanith: New fixed-parameter algorithms for the minimum quartet inconsistency problem. In Proceedings of International Workshop on Exact and Parameterized Computation (IWPEC 2008, Victoria B.C., Canada; 14–16 May), pp. 66–77.

#### • Refereed Posters or Non-Archived Work:

- Shuo-Ting Hung, Pin-Hua Wei, Yu-Chuan Huang, Nan-Tien Chen, Han-Siang Lan, <u>Chuang-Chieh Lin</u>, and Chih-Chieh Hung: Portfolio Optimization Using No-Regret Online Learning: A Case Study on US Stocks Accepted in the Program of Frontier Innovation Award Competition 2024, organized in the 14th International Conference on Frontier Computing (FC 2024) (Singapore, July 10—14, 2024). Gold Award Winner of the Artificial Intelligence track.
- Po-An Chen\*, Chi-Jen Lu, <u>Chuang-Chieh Lin</u>, Yu-Qin Lin: When and How to Have Negative Regrets for Online Learners? Profits for Prediction Market Makers as an Example. COMSOC'2023 Poster Session (3rd July 2023).
- 3. Bo-Hsin Lin, <u>Chuang-Chieh Lin</u>, Chih-Chieh Hung, and Chien-Chang Chen\*: On the Identifiability of Artificial Financial Time Series Data (人造金融時間序列的可檢測性). *In Program of the 27th International Conference on Technologies and Applications of Artificial Intelligence* (TAAI 2022, Tainan, Taiwan; 1–3 December 2022).
- 4. Po-An Chen\*, Yiling Chen, Chi-Jen Lu, and <u>Chuang-Chieh Lin</u>: Profitable prediction market making. Program of the 14th Annual Meeting of the Asian Association for Algorithms and Computation (AAAC 2021, Tainan, Taiwan; 22–24 October 2021).
- 5. <u>Chuang-Chieh Lin</u>, Chi-Jen Lu, Po-An Chen\*: How good is a two-party election game? EC'20 Main Poster Session (S3W3).

#### • Ph.D. Dissertation:

- A Study on Fixed-Parameter Algorithms and Property Testing. July 2011.