

# LEANNE J DONG

## Postdoctoral Research Fellow in System and Environmental Engineering

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## EXPERIENCE

### Postdoctoral Research Fellow

#### Concordia University, School of Computer Science and Engineering

Feb 2020 – Ongoing Montréal, Canada

- Extending the C/C++ Engine of  $INSEL^{4D}$  towards an undirected concept.
- Hydraulic/Energy Network simulation
- Mathematical and Physical Modelling of Networks
- Teaching and Supervising graduate students
- Conducting research, writing tutorials on physics-enhanced explainable Deep Learning

### Visiting Researcher

#### UTS, School of Computer Science

Dec 2019 – Aug 2020 Sydney, Australia

- Finalising the theoretical framework of HIPPER, a tool that allows accurate forecast of social media intensity
  - Implement an explicit numerical approximation of the intensity function in C++;
  - Compute the conditional expectation of the future intensity having observed past counts.

### Postdoctoral Research Fellow

#### UTS, School of Computer Science

May 2019 – December 2019 Sydney, Australia

- Theoretical Development of a novel Stochastic Information Diffusion models with partially observed/interval-censored processes for social media analytic, with gigantic twitter data
- Compute the conditional expectation of the future intensity having observed past counts.

### Postdoctoral Intern

#### Centre for Translational Data Science, School of Computer Science at the University of Sydney

Jan 2019 – May 2019 Sydney, Australia

- Learn about the fundamentals of Machine Learning/Deep Learning and software development tools
- Learn to write neural-network from scratch in Python and C++ (include feedforward, Bayesian and Recurrent neural-network)
- Learn the basics of Natural Language Processing

## CURRENTLY ACTIVE PROJECTS

### Project 1: Network simulation and development of INSEL engine

#### CERC/Concordia University

2020-2022 Montréal, Canada

- Extending the INSEL C/C++ engine towards undirected graph
- Automating Power and Hydraulic Networks
- Computational Fluid Dynamics for hyperbolic PDEs

### Project 2: Explainable AI

#### ThalesAI

2020-2022 Montréal, Canada

Recent theoretical developments in ML, supplemented by the rapid growth of computational power and the availability of large data sets, have contributed to the rapid development of AI systems. Despite the great performance AI encompasses, there is an issue of user adoption at a larger scale. In recent years, there has been considerable research efforts on developing AI systems that are easily understood by humans. The lack of human trust of AI system leads to the field - eXplainable Artificial Intelligence, or xAI.

In this project, we initiate a novel approach to xAI by combining rigorous theory of mathematics, statistics and physics.

## PUBLICATIONS

Dong, J, Leanne: *Stochastic Navier-Stokes equation on a 2D rotating sphere with stable Lévy noise*; in Bulletin of the Australian Mathematical Society 1-2; Download, January, 2019 Dong, J, Leanne: *Strong solu-*

*tions for the Stochastic Navier-Stokes equation on a 2D rotating sphere with stable Lévy noise*; Volume 489 (2); **Journal of Mathematical Analysis and Applications** T <https://doi.org/10.1016/j.jmaa.2020.124182>, May, 2020

- Conduct research in MCMC/Variational Inference, Bayesian neural-network through reading highly cited machine learning papers

## Lecturer in Charge in Statistic

### Faculty of Education and Art, Australian Catholic University

📅 June 2018 – Jan 2019 📍 Sydney, Australia

- Developed, coordinated and lectured the second year unit- Statistics and Probability using Rmarkdown
- Developed presentations with RSlidy and Rmarkdown
- Administration, Marking and tutoring
- Help art students learn statistical programming language R in a simple and meaningful way

## Teaching Associate

### School of Mathematics and Statistics, The University of Sydney

📅 March 2016 – June 2019 📍 Sydney, Australia

Taught over 12 subjects in range of

- Statistics and Data Science: Foundation Data Science (normal and advanced); Statistical thinking with R; Stochastic Processes
- Mathematics: Differential/ Integral and Vector Calculus, Linear Algebra (1st&2nd year level); Partial Differential Equation

Duty: Deliver face-to-face weekly whiteboard tutorials to large group of students, Assignment/Final Exam marking and invigilation

## Teaching Associate

### Discipline of Business Analytic, The University of Sydney

📅 2019-2020 📍 Sydney, Australia

Taught subjects in range of

- Statistical Machine Learning and Data Mining with Python
- Quantitative Business Analytic
- Financial Time series and Forecasting

Deliver face-to-face weekly tutorial to Master coursework students, Design python tutorials on unsupervised learning and deep learning

## Teaching Associate

### School of Mathematics and Physics, The University of Technology Sydney

📅 March 2011 – June 2019 📍 Sydney, Australia

Talk over 10 subjects in range of

- Mathematics: Advanced Mathematics and Physics (Complex Analysis focus); Mathematical Analysis and Modelling; Computational Linear Algebra (with Python/Matlab); Dynamical Systems; Mathematical Modelling for Science and Engineering
- Physics: Quantum Physics

Duty: Prepare teaching material, deliver face-to-face tutorial to large group of engineering students, Assignment/Final Exam marking and invigilation

## Private Tutor

2018

📍 Sydney, Australia

Dong, J, Leanne: *Random Attractors for Stochastic Navier-Stokes equation on a 2D rotating sphere with stable Lévy noise*; Available at <https://arxiv.org/abs/1811.10532>; Under Review

Dong, J, Leanne: *Invariant Measures for the Stochastic Navier-Stokes equation on a 2D rotating sphere with stable Lévy noise*; Available at <https://arxiv.org/abs/1812.05513>, December, 2018.

Dong, J, Leanne and Van der Hoek, John: *An Explicit Numerical Algorithm to the Solution of Volterra Integral Equation of the 2nd Kind*; Available at <https://arxiv.org/abs/1908.02862>, August, 2019

Dong, J, Leanne and Van der Hoek, John: *Generalised Solution of the Volterra Integral Equation of the Second Kind*; Available at arXiv preprint, September, 2019

Dong, J, Leanne: *Temporal Modelling Of Job Counts Data: Regression Analysis with Copulas*; September, 2019; Demo available

## MY LIFE PHILOSOPHY

*"The more you know, the more you fear you don't know."*

## MOST PROUD OF

🏆 Completed a PhD in Mathematics

💓 Work in two development-driven research jobs after the PhD

## SKILLS

Hard-working	Listener	Motivator
Technical writing	Energy network modelling	
Mathematical, Physical and Quantitative Modelling		
Machine Learning	Stochastic/Statistical Analysis	

## LANGUAGES

C++	● ● ● ● ●
C	● ● ● ● ●
R	● ● ● ● ●
Python	● ● ● ● ●

Deliver one-to-one Advanced Multivariable and Vector tutorial to a matured student over the weekend.

## PRIZES, AWARDS AND GRANT

2012

**Dean Merit of Academic Excellence, UTS**

📅 Rank 1st in honour year

2013-2015

**Australian Postgraduate Awards**

2012-2015

**Industrial Doctoral Training Stipend**

2018

**MAGIC ECR travel grant**

📅 MAGIC

2019

**Postdoctoral Fellowship at UTS (Sydney)**

📅 Institute for Data Science

2019

**Postdoctoral Fellowship at Concordia (Montreal)**

📅 Gina Cody School of Engineering and Computer Science

2020

**Mitac/Thale AI postdoc grant**

## WORKSHOPS AND CONFERENCE PARTICIPATION AND PRESENTATION

- Workshops: GPU computing with Artemis HPC (1st March, 2019, Sydney Informatics Hub)
- **Conferences**
  - CppEurope Conference (23rd, June 2020, Scholarship recipient)
  - Quantum Computer Science Summer School (14th - 16th Jan 2020, UTS)
  - Stochastic PDE workshop (26th-28th August 2019, The University of Sydney)
  - MAGIC 2018 - Mentoring and guidance in careers workshop for early career female researchers in Mathematics and Physics (29th Oct - 2nd Nov 2018, Australian National University, Canberra)
  - Analysis and PDE seminar (July, 2016, UNSW)
  - AMSI/AustMS 2014 Workshop in Harmonic Analysis and its Applications (21st-25th July 2014, Macquarie University)
  - Simon centre lectures in "Mathematical Aspects of Quantum Field Theory"
- Attended Hons/Master Pure Mathematics courses at Uni Adelaide:
  - Functional Analysis (S2, 2014)
  - Lie groups, Lie algebras (S2, 2014)
  - Algebraic Topology (S1, 2014)
  - Abstract Algebra (S1, 2014)

MATLAB



English



Mandarin



Cantonese



## EDUCATION

Ph.D. in Mathematics

**The University of Sydney**

📅 Jan 2016 - April 2018

Thesis title: Stochastic Navier Stokes equations on 2D rotating sphere perturbed by stable Lévy noise

B.Sc. in Mathematics with First Class Honours and University Medal

**The University of Technology Sydney**

📅 Mar 2008 - May 2012

Thesis title: The pricing of VWAP options under geometric Lévy process framework

M.Sc. in Finance (Investment Banking)

**The University of New South Wales**

📅 Aug 2005 - Jan 2008

B.Com. in Accounting and Economics

**Macquarie University**

📅 Aug 2003 - Feb 2005

## CERTIFICATES

2008

**Completed Level I of Chartered Financial Analyst Exam**

2012

**Obtained a full certificate of Object-Oriented C++**

📅 PhD coursework funded by UTS Faculty of Science

2018-2019

**Completed 10 programming certificates on Object-Oriented Programming in C++, Machine Learning in Python**

📅 See LinkedIn page

- Groups and Rings (S1, 2014)
- AMSI Summer school January 5th-30th 2014
  - Differential Geometry (Attended for credit, Mark:81)
  - Conformal Field Theory and String theory (Attended)
- Gave 2 talks in PDE seminar at UNE on the topic of travelling wave solutions,
- Gave a talk on PhD research proposal in the school of Petroleum, University of Adelaide,
- Attend regular research seminars given by peers doctoral students, staff members and visiting scholars.

## PROFESSIONAL MEMBERSHIPS

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Australian and New Zealand Association of Mathematical Physics (ANZAMP)

## VOLUNTEERING

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Participants supervisor in the Simon Marais Mathematics Competition

**Sep 2017**

🏠 The University of Sydney

Sydney C++/Linux Meetup

## CITIZENSHIP

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Australian

## VISA

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Currently on a Canadian work permit until 2022