# Runhao Shi

rshiaf@connect.ust.hk • JennySRH

## Education

**Hong Kong University of Science and Technology** **2021.09 – present**
*Ph.D. candidate in ECE – Financial Engineering & Optimization*
Supervisor: Daniel P. Palomar

- Overall GPA 4.0/4.3

**Sun Yat-sen University** **2017.09 – 2021.6**
*B.E. in Software Engineering*

- Overall GPA 4.3/5.0, Ranking 2/174

## Research Experience

**Ph.D. candidate** **2021.09 – present**
*Hong Kong University of Science and Technology*
Mainly focus on bootstrapping portfolio and universal portfolio design.

**Research Assistant** **2019.08 – 2021.5**
*Sun Yat-sen University*
Mainly focus on time series prediction and time-varying problems solving.

## Teaching

- TA for ELEC/IEDA5470 Convex Optimization, 2022 fall, HKUST
- TA for ELEC3180 Data-Driven Portfolio Optimization, 2022 spring, HKUST
- TA for MFIT5009 Optimization in FinTech, 2024 spring, HKUST

## Selected Awards

- 2021 HKUST RedBird Ph.D. Scholarship.
- 2019 AEON Scholarship.
- 2019 Meritorious Mention in 2019 Mathematical Contest In Modeling (MCM/ICM)
- 2018,2019 The first-grade scholarship at Sun Yat-sen University.
- 2018 National Scholarship.

## Languages

Mandarin(native) and English(fluent)

## Computer skills

C/C++, R, Python, MATLAB, C$^\sharp$, Javascript, Object-C and LaTeX