ROBERT SIMON FONG

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RESEARCH INTERESTS

- Differential Geometry, Information Geometry: theory and applications in Manifold Optimization
- Machine Learning and Dynamical Systems: Reservoir Computing
- Black-box Optimization: Bayesian Optimization, Zeroth-order Optimization.

EDUCATION

University of Birmingham

Ph.D., Computer Science
Thesis: Stochastic Optimization on Riemannian Manifolds
Supervisors: Prof. Peter Tiňo, Prof. Joshua Knowles

University of Waterloo

Master of Mathematics, Computational Mathematics
Thesis: Optimization with Funcation Values Only
Supervisor: Prof. Thomas Coleman

University of Waterloo

Bachelor of Mathematics, Pure Mathematics (Honours)

Sept. 2015 - July 2020

Sept. 2015 - July 2020

Sept. 2017 - Aug. 2014

Sept. 2017 - Apr. 2012

INDUSTRY EXPERIENCE

Senior Researcher, Theory Lab, Huawei

Aug. 2022 - Mar. 2024

- Quantum-Inspired Optimization theory of Hamiltonian-based solver and its applications:
 - Boolean Satisfiability Problem, Electronic Design Automation (EDA), Hardware Verification,
 Graph partitioning, and MIMO Decoding.
- Reservoir Computing-based Time Series Forecasting
- Photonic Circuit: Hardware Placement and Routing modelling

Researcher, Noah's Ark Lab, Huawei

Aug. 2020 - Aug. 2021

- Theory of Deep Neural Nets: convexity, modelling, and optimization
- Application and implementation of Deep Neural Nets and Bayesian Optimization:
 - 5G+ High Frequency Surface (HFS) antenna design and Integrated Circuit Partition.

Research Analyst, Cayuga Research Associates

Jan. 2013 - Aug. 2015

• Optimization and Simulation of Container Port control system.

Consultant, Hong Kong International Terminals Limited

Apr. 2012 - Jan. 2013

• Integer Programming Modelling and Abstraction of ISO container placement

ACADEMIC POSITIONS

Research Fellow, University of Birmingham

Feb. 2021 - present

• Reservoir Computing: Universality and applications on time series forecasting.

• Funded by Alan Turing Institute, Prof. Peter Tiňo's Alan Turing Institute Fellowship Machine Learning in the Space of State-Space Dynamic Models

Ph.D. Candidate, University of Birmingham

Sept. 2015 - Jul. 2020

• Manifold Optimization using Differential Geometry, Information Geometry and Simplicial Geometry.

Master Student, University of Waterloo

Sept. 2013 - Aug. 2014

- Derivative-free optimization: Simulated Annealing and Derivative-Free Zeroth-Order surrogate directional search methods. (with Prof. Thomas Coleman)
- Computational Algebra: Solving multivariate polynomials using diagonal subgroup of linear group action. (with Prof. George Labahn)

Undergraduate Research Assistant, University of Waterloo

Jan. 2012 - Apr. 2012

• Integer Programming and applications on Quary Crane Scheduling problem (special case of Traveling Salesman problem)

Undergraduate Research Assistant, Penn State University

Jan. 2009 - Mar. 2009

• Optimization of Gravitational Wave Detectors in Laser Interferometer Gravitational-Wave Observatory(LIGO).

TEACHING EXPERIENCE

Teaching Assistant, University of Birmingham

Sept. 2021 - Jan. 2022

• Courses: Mathematical Foundations of Artificial Intelligence and Machine Learning (MSc) [06 32250], Algorithms for Data Science (MSc) [06 32258]

Teaching Assistant, Lab Demonstrator, University of Birmingham

Sept. 2015 - Jan. 2019

• Courses: MSc/ICY Software Workshop (Java) (1,2), Mathematical Foundations of Computer Science

Graduate Teaching Assistant, University of Waterloo

Sept. 2013 - Dec. 2013

• Course: Math 106 Linear Algebra for Arts (Co-organized).

BOOKS AND MONOGRAPHS

• Robert Simon Fong and Peter Tiňo. Population-Based Optimization on Riemannian Manifolds, volume 1046 of Studies in Computational Intelligence (SCI). Springer, 2022. ISBN: 978-3-031-04292-8 (eBook ISBN: 978-3-031-04293-5)

SELECTED PUBLICATIONS

- Boyu Li, **Robert Simon Fong**, and Peter Tiňo. Simple Cycle Reservoirs are Universal. *Journal of Machine Learning Research*, 25(158):1–28, 2024
- Robert Simon Fong, Boyu Li, and Peter Tiňo. Universality of Real Minimal Complexity Reservoir. arXiv preprint arXiv:2408.08071, 2024
- Peter Tiňo, **Robert Simon Fong**, and Roberto Fabio Leonarduzzi. Predictive Modeling in the Reservoir Kernel Motif Space. *IEEE WCCI / IJCNN 2024*, (to appear), 2024
- Robert Simon Fong. Stochastic optimization on Riemannian manifolds. PhD thesis, University of Birmingham, 2020

- Robert Simon Fong and Peter Tino. Extended stochastic derivative-free optimization on riemannian manifolds. In *Proceedings of the Genetic and Evolutionary Computation Conference Companion*, GECCO '19, pages 257–258, New York, NY, USA, 2019. ACM
- Simon Fong and Peter Tiňo. Induced dualistic geometry of finitely parametrized probability densities on manifolds, 2018
- David Tsang, Andrew Lundgren, Ruxandra Bondarescu, Simon Fong, and Mihai Bondarescu.
 Optimizing finite mirrors for advanced gravitational wave detectors. In APS April Meeting Abstracts, 2009

AWARDS AND SCHOLARSHIPS

Honorary Research Fellowship, University of Birmingham	2021 - 2026
President's Scholarship, University of Waterloo	2008
AP Scholar with Distinction , The College Board	2007
Second Honour , Third Pan Pearl Delta plus Chinese Elite Schools Physics Olympiad	2007
Third Honour, Hong Kong Physics Olympiad	2007
Third Honour, Hong Kong Physics Olympiad	2006

INVITED TALKS

Southern University of Science and Technology, Shenzhen, China

23. Aug. 2024

Universality of Simple Cycle Reservoirs

Invited Talk

SKILLS

Programming Languages and Frameworks

MATLAB, Python, R, Java, LATEX, Microsoft Office

Languages

English (native), Chinese Mandarin (fluent), Chinese Cantonese (native)

REVIEW SERVICES

- SIAM Journal on Optimization
- ACM/SIGEVO Conference on Foundations of Genetic Algorithms (FOGA)