Ruobing Zhao

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OVERVIEW

- Ph.D. graduate from University of California, San Diego (Class of 2019)
- Specialization in Stochastic Optimal Control Theory
- Strong background in Control Theory, Advanced Probability Theory, Convex Optimization
- Publication at top venues including Society for Industrial and Applied Mathematics (SIAM)
- Excellent communication skills

SKILLS

- Programming: MATLAB, C++
- Mathematics: Real Analysis; Probability Theory; Functional Analysis; Convex Optimization; Stochastic Differential Equations; Stochastic Calculus; Statistics; Numerical Methods for Computation; Mathematical Finance
- Control Theory: Optimal Control; Linear Systems and Control; Nonlinear Systems; Nonlinear Control; Hybrid Systems Control
- Other Skills: HTML, CSS, LaTeX

RESEARCH INTERESTS

Stochastic control; optimal control; dynamical systems; stochastic differential equations; calculus of variations

EDUCATION

Ph.D. Mechanical Engineering (Control Theory)

2013/9 - 2019/8

University of California, San Diego

"Stationary-Action Stochastic Control Representation of the Schrödinger Initial Value Problem" Dissertation Committee:

William M. McEneaney (Chair), Ruth J. Williams (Co-chair),

Robert R. Bitmead, Jorge Cortés, Patrick J. Fitzsimmons

M.S. Mechanical Engineering (Control Theory)

University of California, San Diego

B.S. Chemical Engineering (major) Mathematics (minor)

2009/9 - 2013/6

2013/9 - 2015/5

University of California, Los Angeles

with Honors; major GPA: 3.74; minor GPA:4.00

EXPERIENCE

Research Assistant 2013/9 - 2019/8

University of California, San Diego

- Worked on research projects in optimal control and advanced mathematics:

Studied the connection between stochastic control problems and second-order Hamilton-Jacobi-Bellman partial differential equations (HJB PDEs) that arise in classical and quantum mechanics. Developed a high performance control-theoretic numerical method for these HJB PDEs. Developed a numerical method utilizing controlled diffusion process representation to solve Schrödinger initial value problems (IVPs). Studied the conditions for existence of strong solutions for a class of degenerate stochastic differential equations (SDEs).

- Wrote papers for publication at top conferences and academic journals
- Gave presentations at multiple academic conferences and workshops

Teaching Assistant

2014/9 - 2019/6

University of California, San Diego

- Tutored masters students and first-year Ph.D. students in advanced material from control theory and mathematics. Topics covered include: optimal control, dynamic programming, measure theory and functional analysis, probability theory
- Tutored undergraduate engineering students in programming in Matlab
- Gave lectures to undergraduate engineering students on numerical methods for computation
- Graded assignments and exams
- Maintained student grade and enrollment record
- Received overwhelmingly good reviews from students

Teaching History:

Optimal Control*, Real Analysis for Application, Numerical Methods*, Introduction to Programming with Matlab

* Recommended in 100% of student evaluations in recent assignments

Referee 2017/9 - 2017/12

European Control Conference (2018)

- Wrote review reports of research papers on control theory submitted to the conference
- Recommended acceptance or rejection decisions to the program committee

HONORS

- Dean's Honor List multiple times during undergraduate studies at UCLA
- 2013-2016 Charles Lee Powell Foundation Graduate Fellowship
- 2018 UCSD Departmental Dissertation Writing Fellowship

PUBLICATIONS

- 6. "Strong Solutions for a Class of Degenerate SDEs", with W. McEneaney, P. Dower, H. Kaise, *In preparation*.
- 5. "Staticization and Iterated Staticization", with W. McEneaney, Submitted to SIAM Journal on Control and Optimization.
- 4. "Iterated Staticization and Efficient Solution of Conservative and Quantum Systems", with W. McEneaney, *Proceedings of SIAM Conference on Control and Its Applications 2019.*
- 3. "Employing the Staticization Operator in Conservative Dynamical Systems and the Schrödinger Equation", with W. McEneaney, *Proceedings of Asian Control Conference 2019.*

- "Diffusion Process Representations for a Scalar-Field Schrödinger Equation Solution in Rotating Coordinates", with W. McEneaney, Numerical Methods for Optimal Control Problems, Springer INDAM Series, Vol. 29
- 1. "A Diffusion-Based Solution Technique for Certain Schrödinger Equation Dynamical Systems", with W. McEneaney, *Proceedings of European Control Conference 2018*.

CONTRIBUTED LECTURES AND PRESENTATIONS

- SIAM Conference on Control & Its Applications 2019, Chengdu, China "Iterated Staticization and Efficient Solution of Conservative and Quantum Systems" (with W. McEneaney)
- Asian Control Conference 2019, Kitakyushu, Japan "Employing the Staticization Operator in Conservative Dynamical Systems and the Schrödinger Equation" (with W. McEneaney)
- SIAM Conference on Control & Its Applications 2017, Pittsburgh, PA
 "Hamilton-Jacobi Equations for Two-Point Boundary-Value Problems in Conservative Systems and Dequantized Schrödinger Equations" (with W. McEneaney, P. Dower)
- SIAM Conference on Control & Its Applications 2017, Pittsburgh, PA
 "A Complex-valued Controlled-diffusion Representation for the Schrödinger Equation in a Rotating Frame" (with W. McEneaney)
- 1. Southern California Control Workshop 2017, Caltech "Diffusion Process Approximation for a Solution of the Schrödinger Equation" (with W. McEneaney)

REFERENCE

Professor William McEneaney (Ph.D. advisor), wmceneaney@eng.ucsd.edu