# **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; Inventory Control; Hybrid Systems Control
- Other Skills: HTML, CSS, LaTeX

# **RESEARCH INTERESTS**

Stochastic control; optimal control; dynamical systems; stochastic differential equations

# **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)

2013/9 - 2015/5

University of California, San Diego

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

University of California, Los Angeles

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

2009/9 - 2013/6

#### **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 Hamilton-Jacobi-Bellman partial differential equations (HJB PDEs) and stochastic control problems. Developed a numerical method utilizing controlled diffusion process representation to solve Schrödinger initial value problems (IVPs). Studied the existence of strong solutions for a class of degenerate stochastic differential equations (SDEs). Developed a stationary-action control-theoretic method for solving conservative dynamical systems that leads to exceptional computational benefits.
- 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.
- "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.*
- 2. "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*
- "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)
- 4. Asian Control Conference 2019, Kitakyushu, Japan "Employing the Staticization Operator in Conservative Dynamical Systems and the Schrödinger Equation" (with W. McEneaney)
- 3. 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)
- 2. 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)

 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