## 國立清華大學第26屆新進人員研究獎得獎人簡介



計量財務金融學系 謝宗翰助理教授

謝宗翰於 2021 年加入國立清華大學計量財務金融學系擔任助理教授。他於 2019 年取得美國威斯康辛大學麥迪遜分校電機與電腦工程博士,專攻控制系統並輔修數學,畢業後於 2020 年獲得科技部 Lift 2.0 人才橋接計畫回台。他以理工電資背景切入量化金融領域,從事隨機系統與控制理論在金融市場與量化交易上的研究工作。他的研究興趣包括控制理論、隨機系統、金融工程、強健和隨機優化、應用機器學習以及帶有不確定性的決策系統。作為 IEEE, IFAC, SIAM 與 Informs 的成員,他不僅在控制與最佳化領域的頂級期刊如 Automatica、IEEE Transactions on Automatic Control 和 European Journal of Operational Research 上單獨發表或與其他學者合著數篇論文,亦受邀主持重要國際會議的子議程,如國際自動控制聯盟 IFAC 2023 世界大會中基於數據驅動的社會系統議程以及 IEEE 決策與控制年會的不確定系統議程,他曾獲得四次 IEEE 會議旅行獎(2016-2019),連續兩年國立清華大學科技管理學院新進人員研究獎(2022, 2023)以及科技管理學院傑出教學獎(2023)等多項學術殊榮。

Chung-Han Hsieh is an Assistant Professor of Quantitative Finance at National Tsing Hua University, Taiwan. He received his Ph.D. degree in Electrical Engineering, specializing in control systems with a minor in mathematics, from the University of Wisconsin-Madison in 2019. After graduating, in 2020, he received Lift 2.0 support from the Ministry of Science and Technology. His research interests include control theory, stochastic systems, financial engineering, robust & stochastic optimization, applied machine learning, and decision-making systems with uncertainties. As a member of the IEEE, IFAC, SIAM, and Informs, he has authored or co-authored papers in Automatica, IEEE Transactions on Automatic Control, and the European Journal of Operational Research. He has been invited to chair the session on Data-Driven Social Systems at the IFAC 2023 World Congress and the Uncertain System session at the IEEE Conference on Decision and Control 2023. Additionally, he received IEEE conference travel awards four times, the CTM New Faculty Research Awards for 2022 and 2023, and the CTM Teaching Excellence Award for 2023.