

PUBLICATIONS

Qian, S. “Multi-Agent Deep Reinforcement Learning and GAN-Based Market Simulation for Derivatives Pricing and Dynamic Hedging” (February 2023). Master’s Thesis, *Massachusetts Institute of Technology*. <https://hdl.handle.net/1721.1/150206>

Chen, Yinan and Song, Yiwen and Qian, Samson and Fleiss, Alexander. “Applying Machine Learning to SEC 13F Investment Manager Filings for Portfolio Construction and Rebalancing” (February 2023). *SSRN Preprint*. <http://doi.org/10.2139/ssrn.4352145>

Pandian, K., Pfeiffer, D., and Qian, S. (January 2023), "Decentralized Finance", Baker, H.K., Benedetti, H., Nikbakht, E. and Smith, S.S. (Ed.) *The Emerald Handbook on Cryptoassets: Investment Opportunities and Challenges*, Emerald Publishing Limited, Bingley, pp. 141-156. <https://doi.org/10.1108/978-1-80455-320-620221010>

Pazzani, M., Soltani, S., Kaufman, R., Qian, S., and Hsiao, A. “Expert-Informed, User-Centric Explanations for Machine Learning”. *Proceedings of the AAAI Conference on Artificial Intelligence*, vol. 36, no. 11, June 2022, 12280-12286, <https://doi.org/10.1609/aaai.v36i11.21491>

Qian, S. “Generating Explanations for Chest Medical Scan Pneumonia Predictions” (June 2021). Columbia University Academic Commons. <https://doi.org/10.7916/d8-t9np-xk59>

Fleiss, A., Qian, S., “A Statistical Analysis of The Challenger Disaster” (March 2021). Rebellion Research 2021, *SSRN Aerospace Engineering Journal*, <http://doi.org/10.2139/ssrn.3936047>

Mackey T., Miyachi K., Fung D., Qian S., Short J. “Combating Health Care Fraud and Abuse: Conceptualization and Prototyping Study of a Blockchain Antifraud Framework” (September 2020). *Journal of Medical Internet Research*, 22(9): e18623, <http://doi.org/10.2196/18623>