



交叉信息研究院

学术科研简报
Academic Newsletter

2024年1月 - 6月 8

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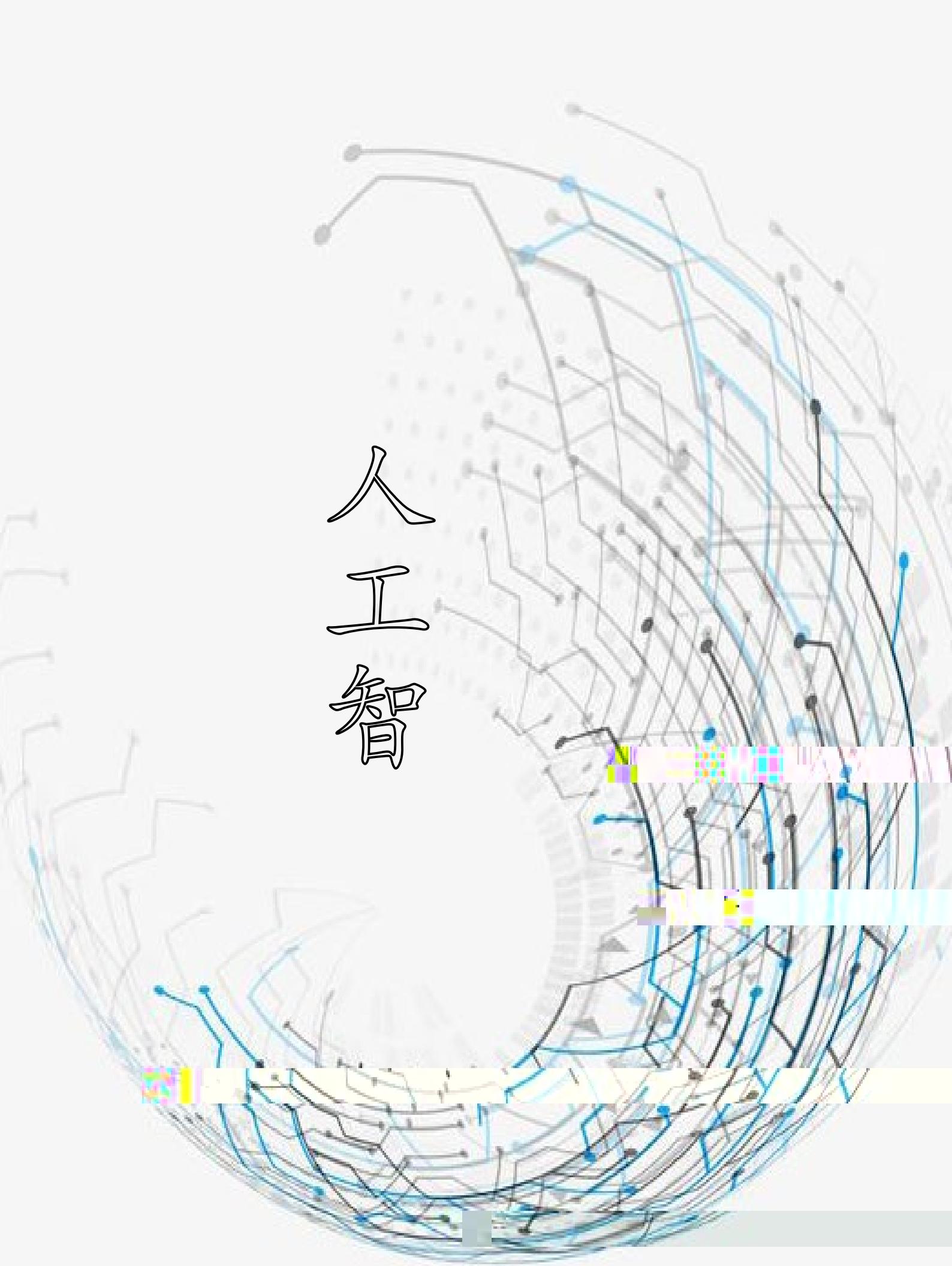
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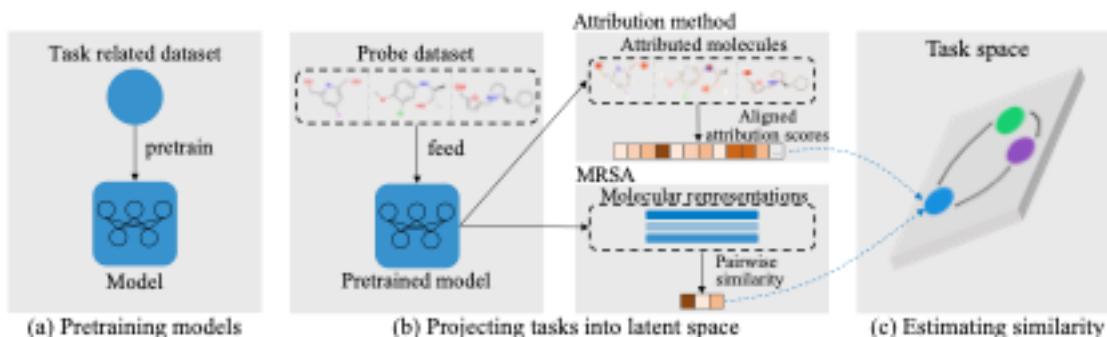
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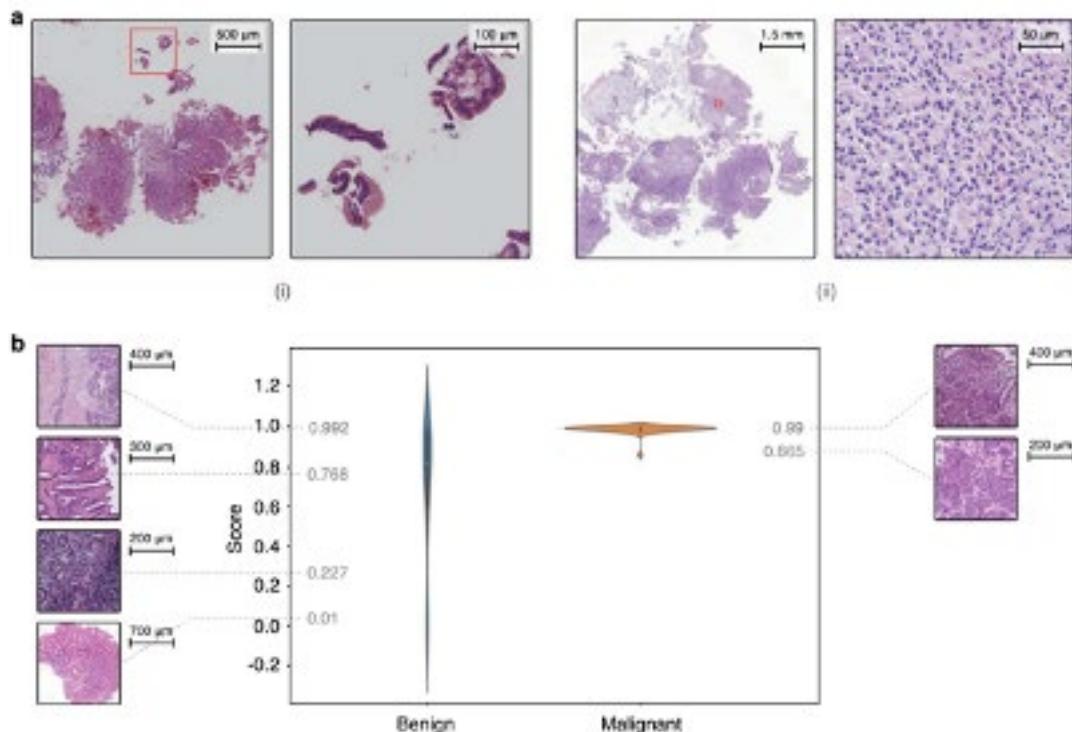
Hub L], X]bn]N\Uc, S\i n\Uc, FUb[d]b[WUb, S\Uc L], DUb N\Uc UbXJ]Ubrdb[NYb[. "McTSE: Ub JbhYdfYHJVYHg_ g[a]'U]hmYg]a Uef Zf g[a U` a c`YWUf dfcdYfmdfYX]Wcb Hg g", RECOMB 2021.



3000

100% 80%

N\]l[Ub[Scb[, S\v{i} Ub[a Y] Nci , WY]l i b N\ci , Ycb[Hi Ub[, L]k Y] S\Uc, J]b[Yi Ub, X]Ub[bUb Gci ,
WY] J]b, N\UbVc WUb[, X]b C\Yb, X]Ub\v{i}] D]b[, J]b\cb[L]i , C\v{i} b_U] Yi , CUj]b Ki , CuUbWYb[L]i , N\i c Si b, GUb[Xi ,
Yi YZM[WUb[, X]Uce]b[N\Ub[, DUbXUb WUb[, S\v{i} \Uc WUb[, WY] Xi , R]WUFXC. DU]g UbXHi U]n]b S\]. "C`b]W`m
Udd]WWY\]ghcdUh\c`c[]W X]U bcggn]ya Zef [Uhf]WWUbWf X]HUbcb i g]b[XYd `YUb]b[", NUi fYCca a i b]W]cbg2020



	TTS	ASR	
	6000		
	TTS ASR		LTSdYYW
	LRSdYYW	1	
2	TTS ASR		3
	TTS	ASR	
	LRSdYYW 1		98
MOS	35		
Jlb Xi , Xi TUb, Y] RYb, TUc Q]b, JUb L], S\Yb[N\Uc, T]YYUb L]ji . "LRSdYYW: El hfYa YmLck- RYgi fWSdYYW Snbh Yg gUbXRYW[bjhcb" KDD 2020			

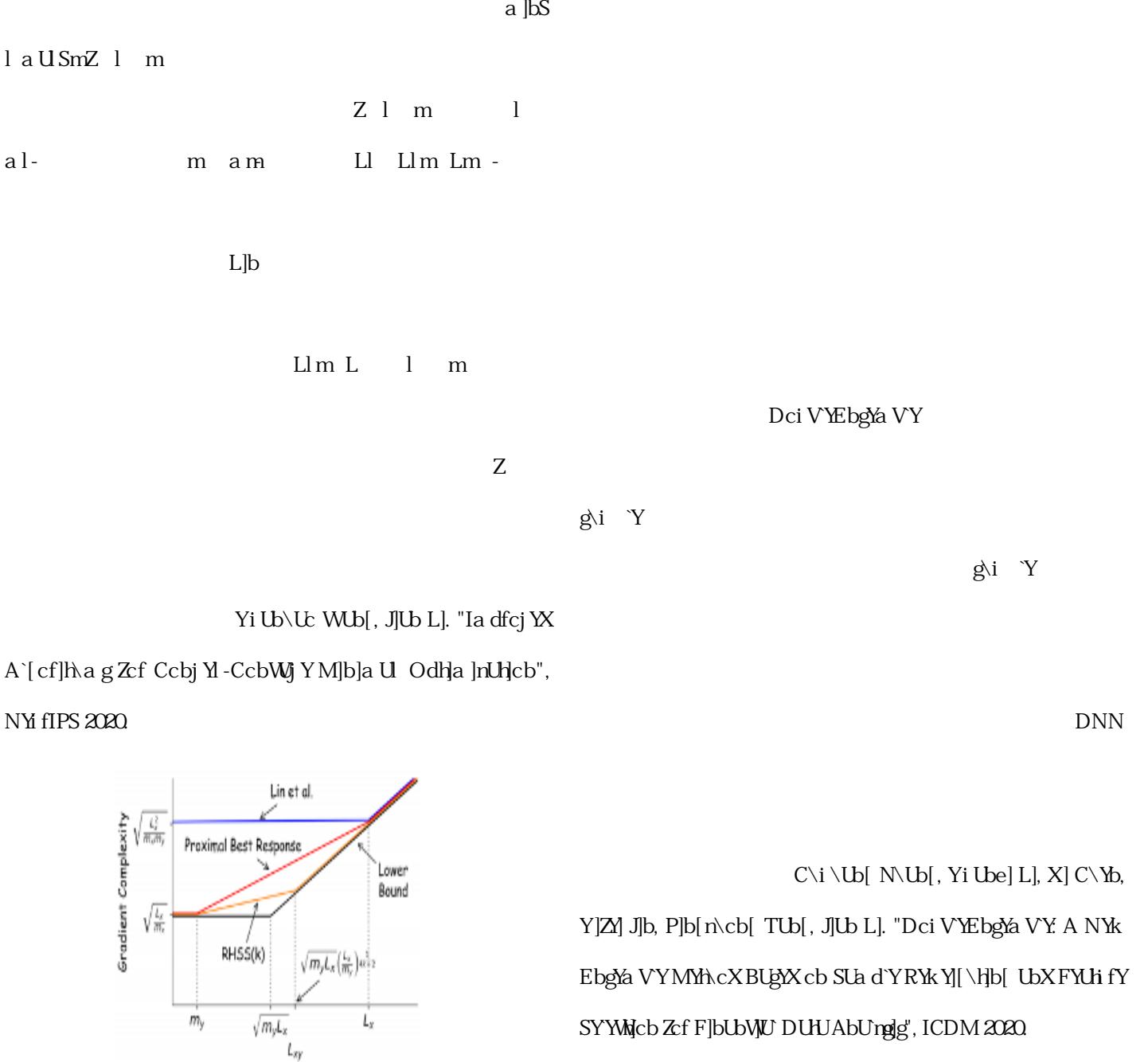


Figure 1: Comparison of previous upper bound [25], lower bound [45] and the results in this paper when $L_x = L_y$, $m_x < m_y$, ignoring logarithmic factors. The upper bounds and lower bounds are shown as a function of L_{xy} while other parameters are fixed.

TABLE II: Performance of the stock trading strategies. The transaction fee is 0.3%.

		DAILY				WEEKLY			
		Ann.Rat.	Sharpe	MED	IC/IR	Ann.Rat.	Sharpe	MED	IC/IR
MLP	DNN	51.37%	4.941	5.98%	0.1151/0.835	25.47%	4.448	2.41%	0.0780/0.733
	DoobieEnsemble	50.68%	4.343	7.94%	0.1063/0.994	19.46%	3.300	2.48%	0.0780/0.784
	SH+All	37.25%	2.933	14.34%	0.1030/0.666	15.36%	3.051	2.32%	0.0700/0.691
Baseline	SimpleEnsemble+All	26.74%	2.435	12.61%	0.0910/0.967	12.56%	2.048	4.59%	0.0580/0.610
	SimpleEnsemble+Manual	46.49%	3.813	11.75%	0.0970/0.963	16.78%	2.817	2.45%	0.0680/0.357
	TimeWeighted+Manual	22.10%	1.836	18.49%	0.0810/0.791	15.40%	2.342	3.56%	0.0610/0.309
GRM	GRM	28.65%	2.569	10.32%	0.0940/0.610	17.57%	3.754	2.94%	0.0700/0.315
	GRM+Simple	26.00%	4.151	13.91%	0.1030/0.841	16.55%	3.173	3.25%	0.0530/0.695
	GRM+Doobie	27.95%	3.559	13.01%	0.1030/0.826	19.41%	3.563	3.04%	0.0510/0.672
GRM ⁺	GRM ⁺	27.85%	3.650	13.71%	0.0980/0.810	15.55%	3.157	3.06%	0.0500/0.624
	GRM ⁺ +Simple+Doobie	18.19%	1.661	18.45%	0.1010/0.859	11.55%	7.337	3.61%	0.0660/0.615
	GRM ⁺ +Simple+Doobie+Manual	26.73%	2.435	17.61%	0.0970/0.815	15.48%	7.903	3.53%	0.0680/0.659
Baseline	TimeWeighted+GRM ⁺	23.39%	2.176	21.73%	0.0930/0.768	12.47%	7.494	3.13%	0.0650/0.636
	GRM ⁺ +GRM+GRM ⁺	22.20%	1.669	15.68%	0.0930/0.832	14.49%	7.355	4.27%	0.0660/0.642

MAB

Mi 'h-Afa YXBUbXjh

MAB

ARS

BcfXU k]bbYf

CcbXcfWhk]bbYf

BcfXU

ARS-UCB

k]bbYf

ARS-EXP3

ARS-CLW

ARS
CcbXcfWh

k]bbYf

S]k Y] WUb[, HUcnib WUb[, Lcb[Vc

Hi Ub[. "AXUdhj YA`[cf]h a gZcf Mi 'h-Ufa YXBUbXjhk]h

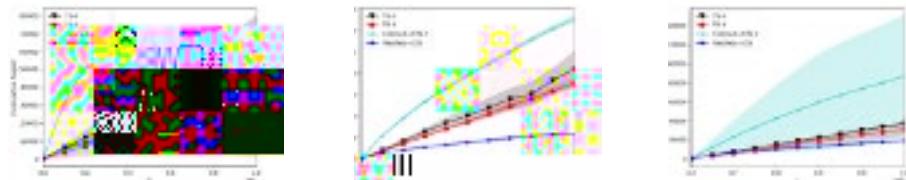
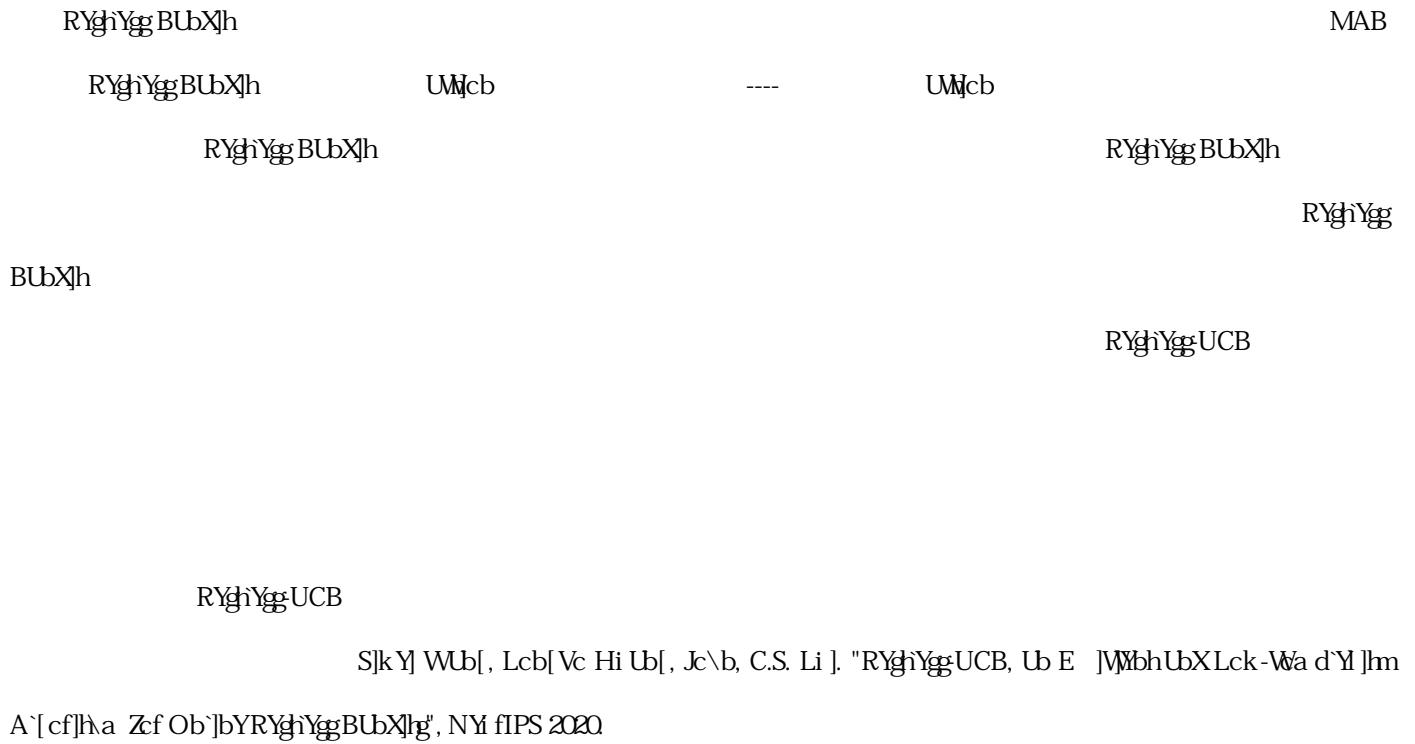
Cca dcgjhYUbXAcbn a ci gFYXXUW", AAAI 2021.

W. C\Yb, Y. Di , L. Hi Ub[, H. N\Uc.

"Cca VjbUrf]U Pi fYEl d'cfUjhcb Zcf Di Y]b[BUbXjh , ICML

2020

RYghYggBUbXjh



1

	2 Arms	3 Arms	4 Arms	5 Arms
Restless-UCB	4s	5s	5s	5s
TS-9	4s	6s	8s	10s
TS-4	3s	4s	6s	9s
Colored-UCRL2	5s	326s	8892s	129387s

2

ScZa U

DYYd DYHMa]b]g]WPc`]WfGfUX]Yblg

UWcf-WjhW

Tk]b DYUhX DYYd DYHMa]b]g]WPc`]WfGfUX]Yblg (TD3)

gZa U

gZa U

gZa U

UWcf-

WjhW

gZa U

ScZa U DYYd DYHMa]b]g]WPc`]WfGfUX]Yblg (SD2) ScZa U DYYd Dci VYDYMfa]b]g]WPc`]Wf

GfUX]Yblg (SD3)

SD3

gUY-cZhYUfh

L]b[PLb, Q]b[dYb[CU], Lcb[Vc Hi Ub[. "ScZa U DYYd Dci VYDYMfa]b]g]WPc`]WfGfUX]Yblg",

NY fIPS 2020

Bc`ha Ubb ScZa U

Bc`ha Ubb gZa U

bcb-Y dUbgbcb

WcfXMcXY

Bc`ha Ubb gZa U DBS

Gf]XWcfX

DBS

gZa U

DBS

DBS-DQN

40 AHF]

49

DQN

L]b[PUb, Q]b[dYb[CU], Q] MYb[,

BfIX] b[RYU]mUbXDfYUa

WY] C\Yb, Lcb[Vc Hi Ub[. "RY]bZcfWa YbhLYUb]b[k]h

BIRD

DnbUa]WBc`ha Ubb ScZa U UdXUHg, IJCAI 2020



DfYUa Y

Gi Ub[1]Ub[N\i , M]b[\Uc N\Ub[,

Hcb[`U_ LYUUbXC\cb[TYN\Ub[. "Bf]X]b[Ia U]bUbcb

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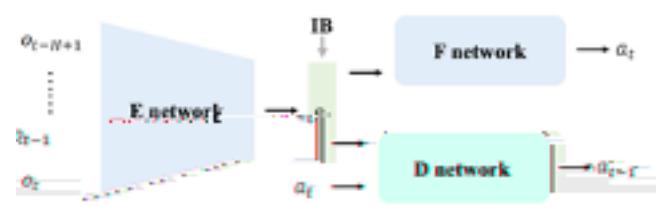
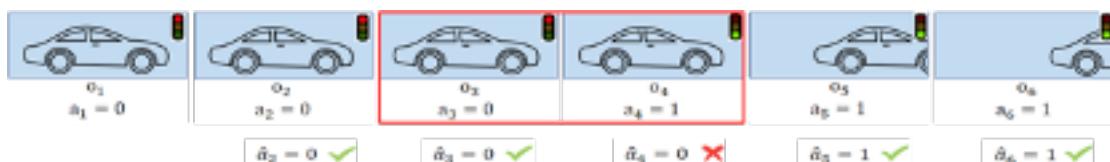
NY fIPS 2020

WdnWh

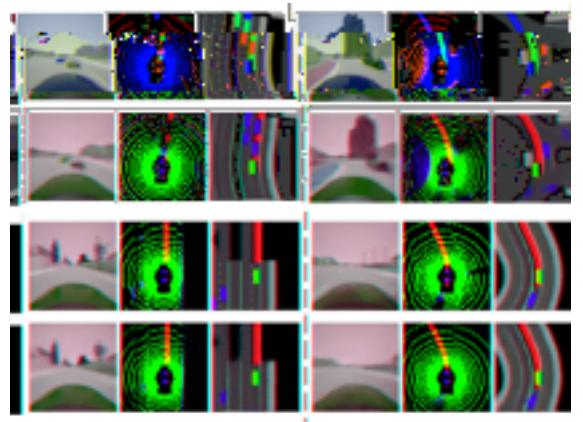
WdnWh

C\i Ub WYb, J]Yf] L]b, TfY cf DUffY, D]bYg\ JUhfUa Ub, YUb[GUc. "F][\h]b[CcdnWhA[Yblg]b

BYU]cfU C`cb]b[Zfcfa OVgMj Uhcb H]gcf]Yg", NY fIPS 2020



JUbnin C\Yb, S\Yb[Vc L], UbXMUgJng\] Tca]ri _U "IbhYdfYUVYEbxhc-YbXUfVUb Ai hebca ci g
Dfj]b[k]h LUhbhDYd RYjbZcfWa YbhLYUfb]b[", IEEE TfUbgUMcbgcb]bhY"]| YbhTfUbgdcfUjcb SngMa g hc UddYU.



TfUb~~g~~^Zcfa Yf

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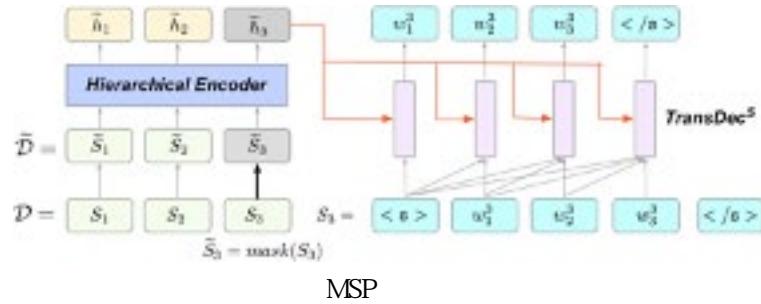
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TfUb~~g~~^Zcfa Yf

Uh~~M~~bhcb

EbW~~X~~f

MUg_YXSYblMbWgPfYJWcb (MSP)



SYbh\yWS\i]b[(SS) SS

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MSP

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NUh fU LUb[i U YPfcWg]b[: F]bX]b[g 2020

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(BFT)

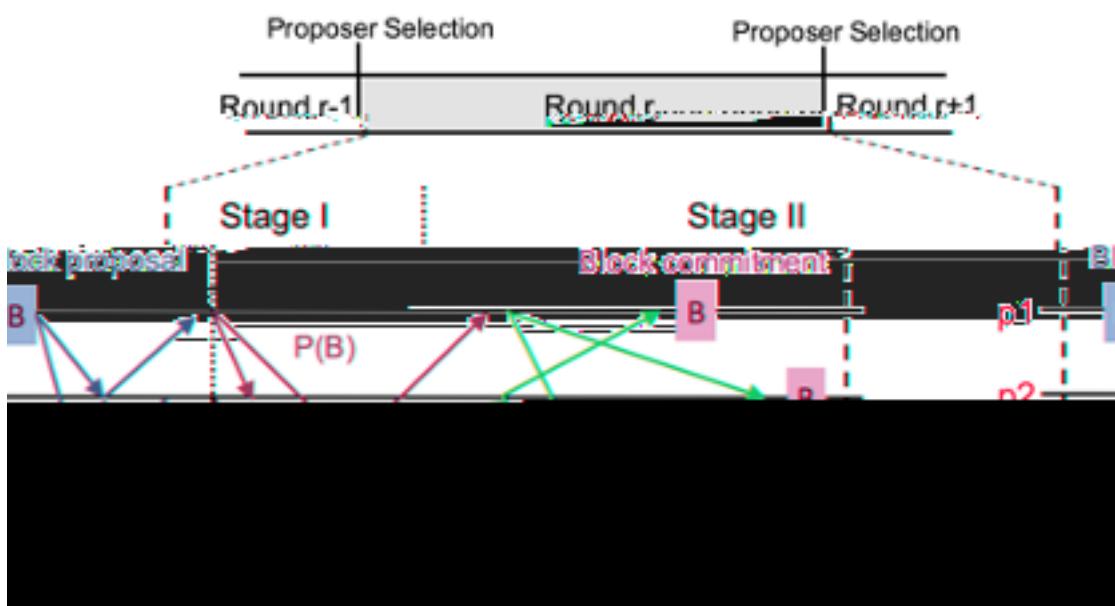
Gcg][Gcg][

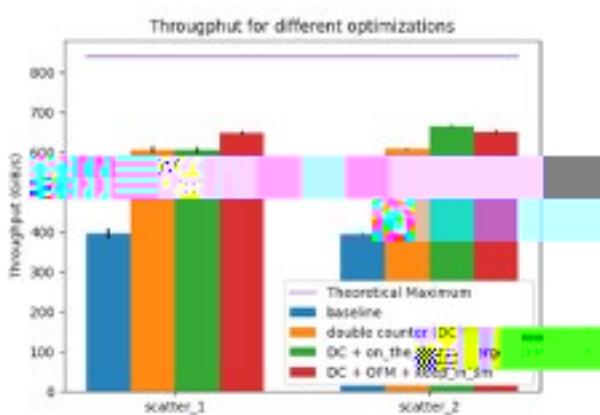
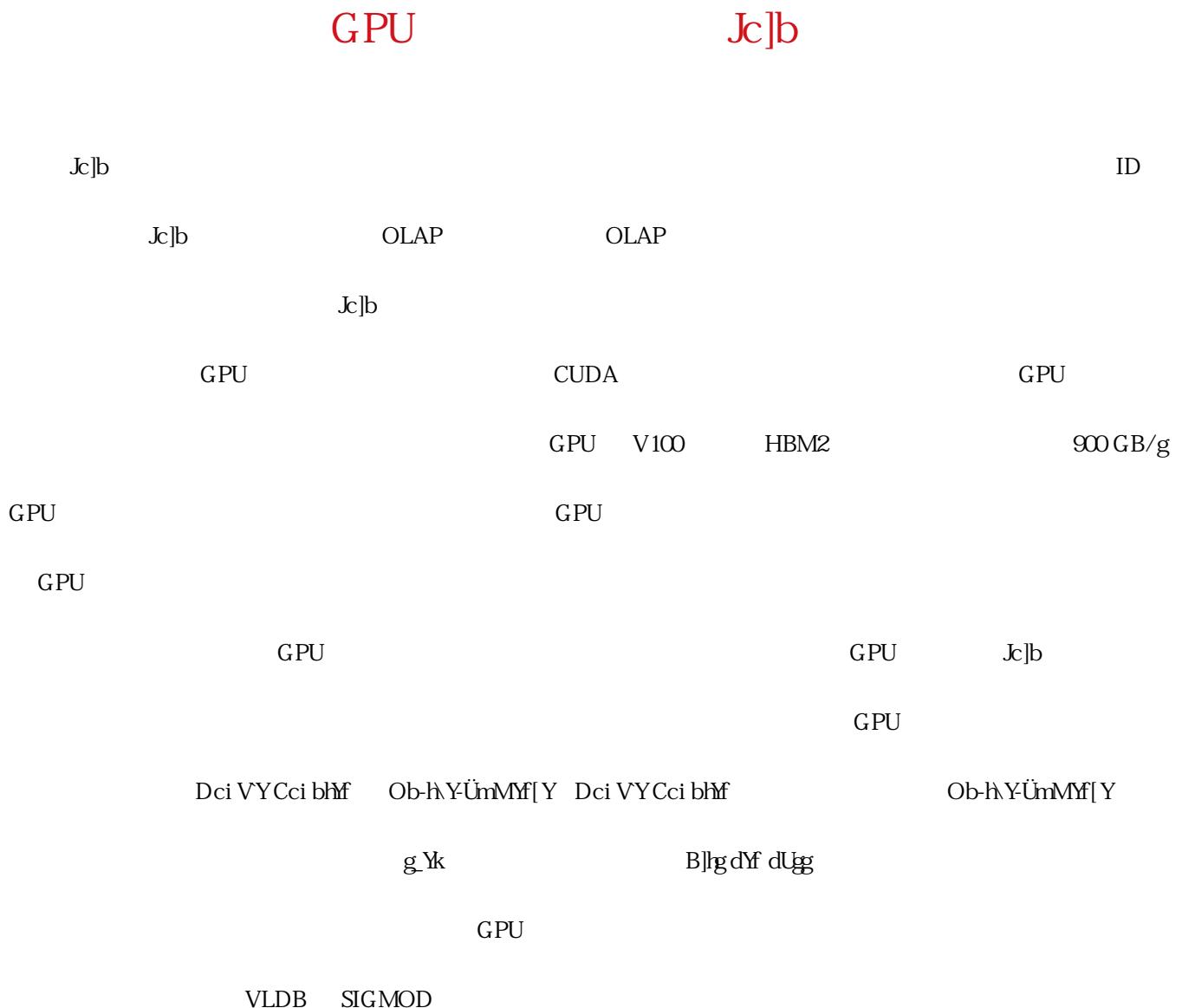
([cggd)

, 5 14 280 Gcg][
15,000 , 158 5,000 Gcg][
3,000 239

Peilun Li, Guosai Wang, Xiaoqi Chen, Fan Long and Wei Xu. "Gosig: A Scalable and High-

Performance Byzantine Consensus System for Consortium Blockchains on Wide Area Network", SOCC 2020.





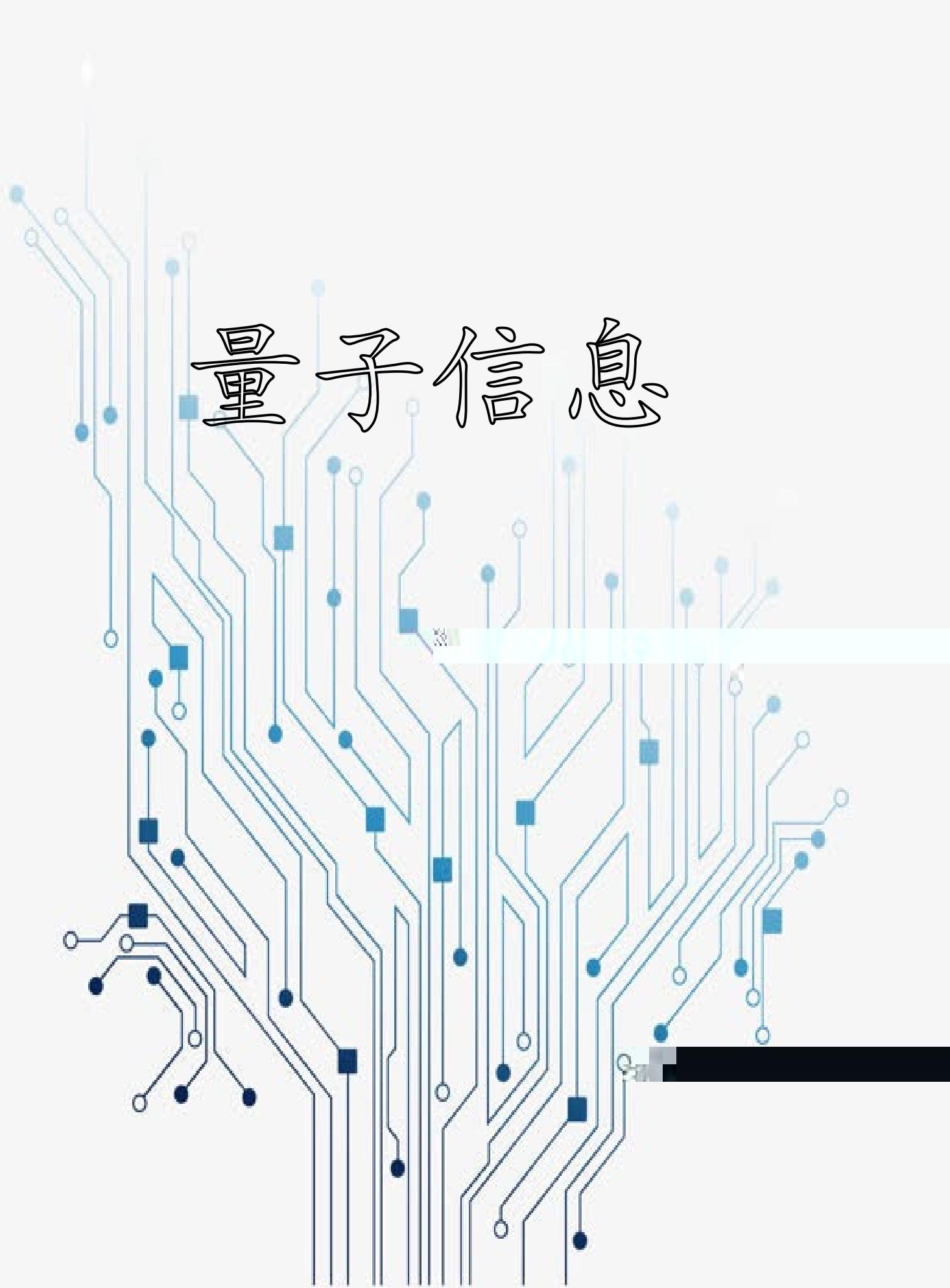
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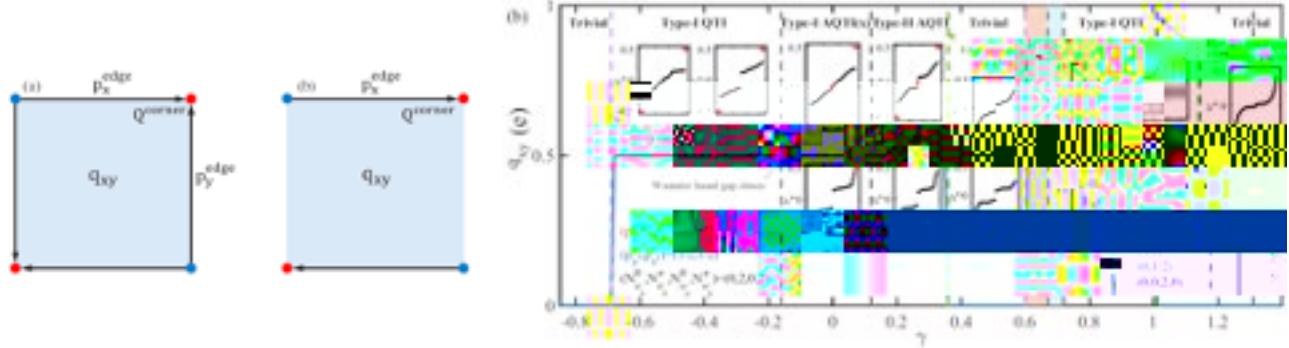
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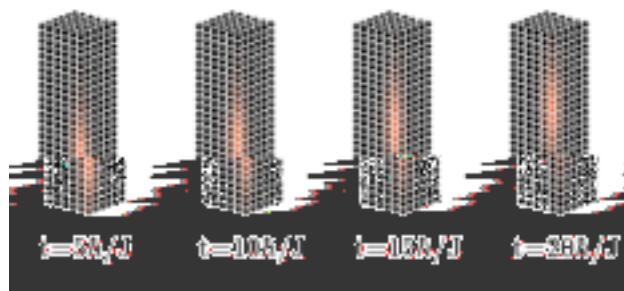
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P\ngW RY]Yk RYgUFW 2020



Yi -L]Ub[TUc, N]b[DU], YUb-B]b YUb[, Q]-Bc NYb[, UbXYcb[Xi . "H]b[Yg"]]cbg]b hfYY

Xja YbgcbU gWbXcfXf hcdc`c[]W]bgj `Ucfg', NYk Jci fbU cZP\ngW2020



WYm

WYm Y Wd]cbU f]b[

bcb-HYfa]HUb g]b Y YM

Ai VfmAbXf -HUfdYf

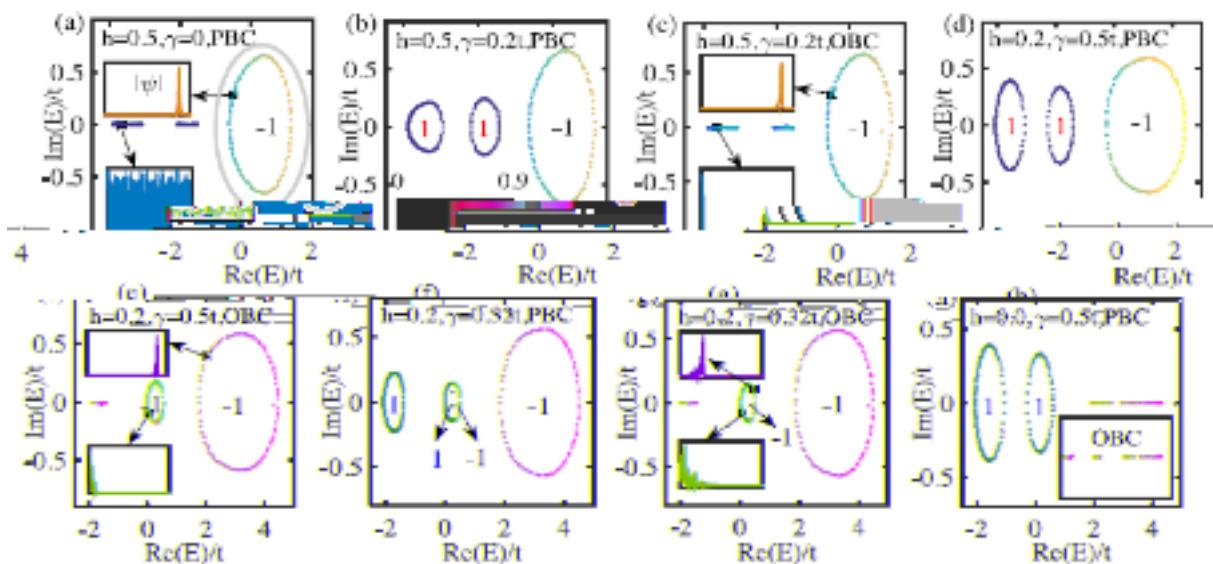
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Ai VfmAbXf -HUfdYf

gYZXi U

Q]-Bc NYb[UbXYcb[Xi . "W]bX]b[bi a VfgUbX [YbYfU]nYXa cV]]hmYX Yg]b bcb-HYfa]HUb

gYZXi U g", P\ng]W RY]Yk RYgUFW 2020



GHN

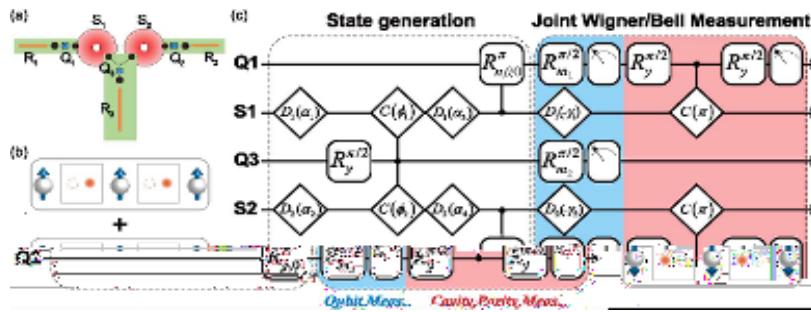
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 \end{array}$$

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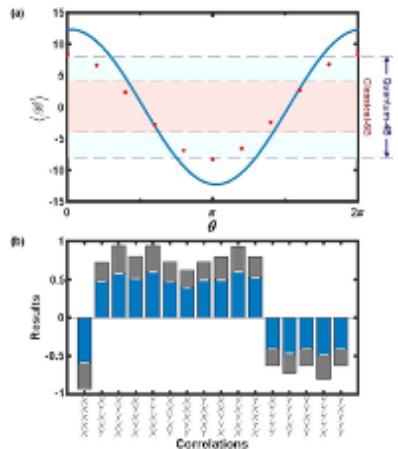
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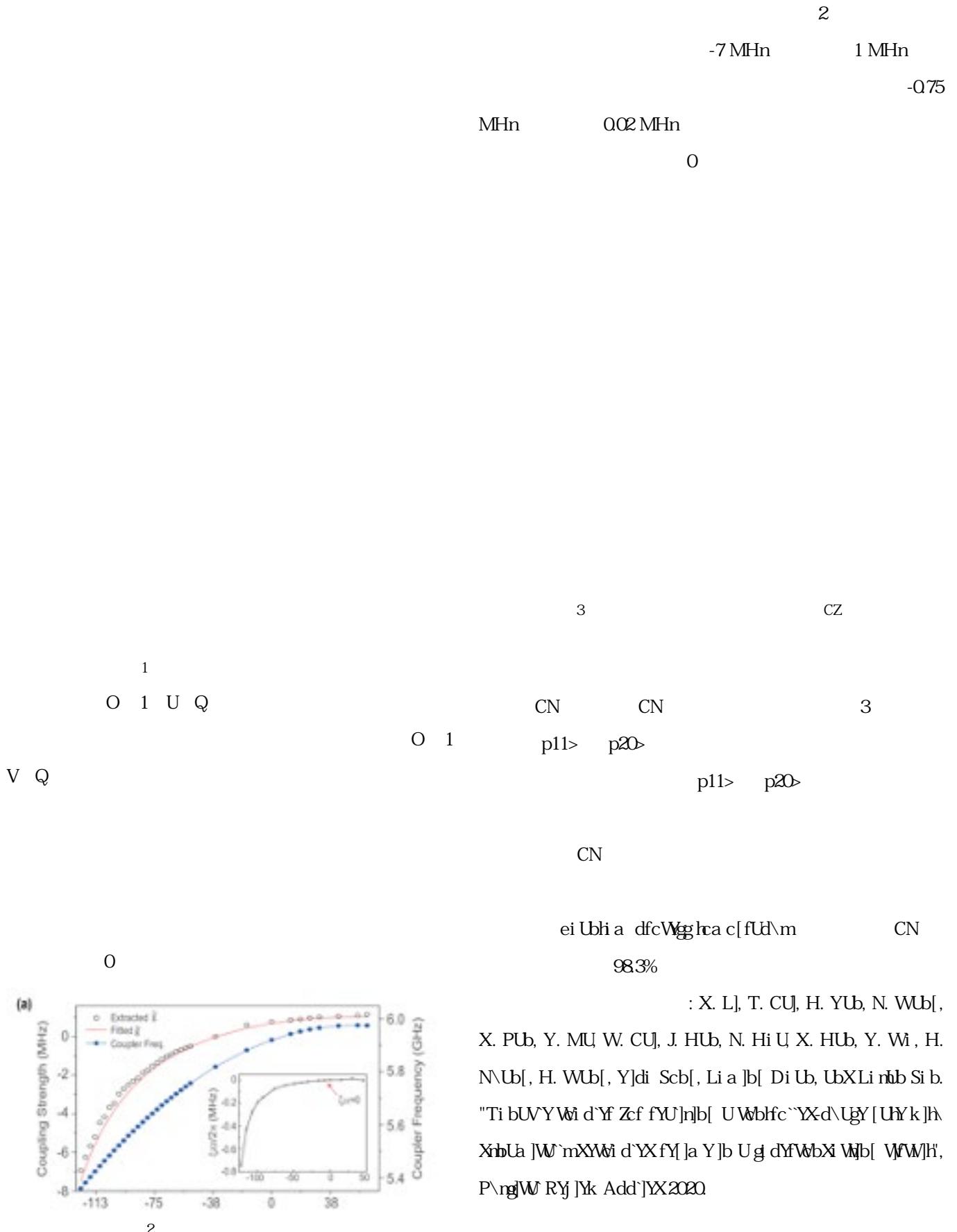
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$$\begin{array}{c}
 2 \quad \text{GHZ} \\
 = \\
 \text{GHN}
 \end{array}$$





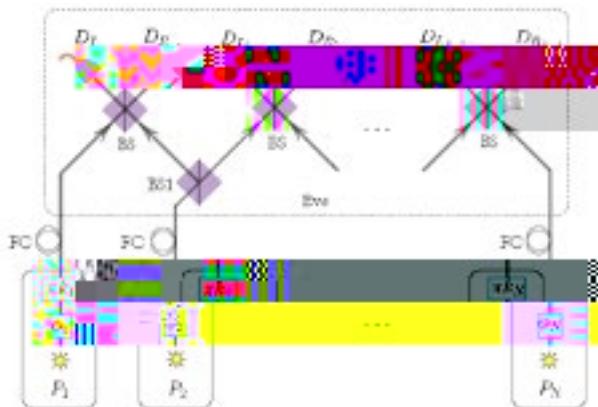
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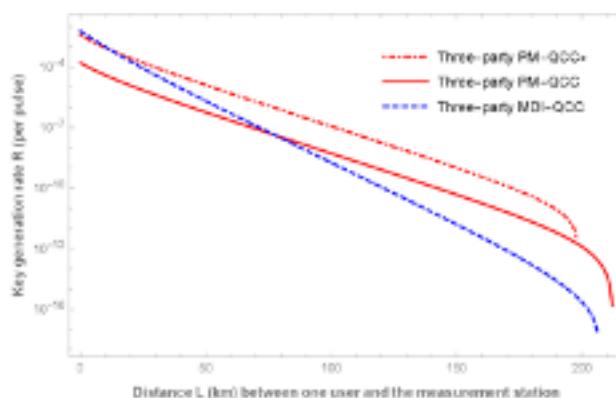
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lr 2

S\i U] N\Uc, PY] NYb[, WYb-FY] CUc, X]b-Yi Xi , Y]-N\Yb[N\Yb, X]cb[Zb[MU L] L], NU]-LYLj ,
UbXKU] C\Yb. "P\UgY-MUW]b[Qi Ubli a Cfndh\c[fUd\]WCcbZYfYbVb[", P\ngW RY]Yk Add]YX2020



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3

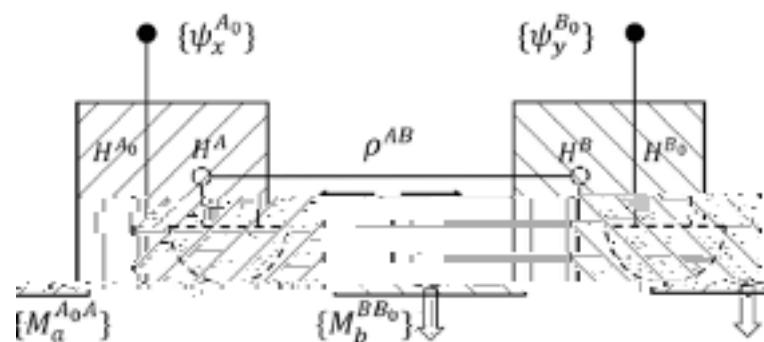
MDI-QCC

PM-QCC

*

(gъа]ei Ubli a [Uа Y

X]b[]Ub N\Ub[UbXQ] N\Uc. "ja i 'HbYci gWfh\Umcb cZYb\Ub['YXg\U\gUbXa Y\g f\Ya Yblg]b
Vci bXXX]a Ybg\cbU gъа]ei Ubli a [Uа Yg", P\ng]W RY]Yk RYgUFW 2020



L]bXVUX

(L]ci j]`]Ub GUd)

DMRG

(S_]b Y YM

Vi `_-YX[YWffYgIcbXlbW

: L]-WY] Yi , UbXDcb[-L]b[DYb[. "Ubgl dYfj]gYXLYUfb]b[cZNcb-HYfa]hUb Tcdc`c[]W P\UgYg,

UXlj :201014516j 1.

-

PSD fUb_{_}

bcbbbY Ubjj YfUb_{_} fUb_{_}

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-⁻¹

X]UcX]YL]b, N\Uc\i] WY], UbX

Pyb[\i] YUc. "Qi Ubli a UbXC`UgjW HnM]XG YbYfUbcbg L]`]bn\] L]b UbXN\Uc\i] WY].

Zcf C`UgjW CcffYUcbg", UFXj :2007.10673 "Qi Ubh]Znjb[Mi 'hdUfjh]Y Qi Ubli a EbhUb['Ya Ybh]b USYa]- DYj]WIbXYdYbXbhhMUbby", UFXj :2008.12064

