

MEICHEN SONG

Phone: 9342173811 • E-mail: meichen.song@stonybrook.edu

EDUCATION

Department of Applied Mathematics and Statistics, Stony Brook University

Ph.D. Candidate in Statistics, advised by Prof. Jiaqiao Hu

Top 1 in Qualifying Exam

Stony Brook, NY, US

Sept. 2019 - Present

School of Mathematics, Southeast University

Bachelor of Science in Statistics, Financial Statistics Concentration

Ranking: 2/36 (Top 5%)

Nanjing, China

Sept. 2015 - Jun. 2019

RESEARCH INTEREST

- Simulation optimization, optimization of risk measures, multi-agent reinforcement learning

PUBLICATIONS

- J. Hu, **M. Song**, Michael C. Fu, 2024. *Quantile Optimization via Multiple Timescale Local Search for Black-box Functions*. Operations Research. DOI: [10.1287/opre.2022.0534](https://doi.org/10.1287/opre.2022.0534)
- J. Hu, **M. Song**, Michael C. Fu, Yijie Peng, 2024. *Simulation Optimization of Conditional Value-at-Risk*. IIE Transactions. Accepted on Nov. 3rd, 2024.
- **M. Song**, J. Hu, Michael C. Fu, 2024, December. *Simultaneous Perturbation-Based Stochastic Approximation for Quantile Optimization*. 2023 Winter Simulation Conference (WSC) (pp. 3565-3576). IEEE.
 - Best Contributed Theoretical Paper - Finalist and presented an oral presentation.DOI: [10.1109/WSC60868.2023.10408706](https://doi.org/10.1109/WSC60868.2023.10408706)
- **M. Song**, et al., 2023. *Differentiable Arbitrating in Zero-sum Markov Games*. Proceedings of 22nd International Conference on Autonomous Agents and Multiagent Systems (AAMAS 2023). Acceptance rate: 23.3%.
 - Presented an oral presentation. DOI: <https://dl.acm.org/doi/10.5555/3545946.3598743>
- D. Liang, **M. Song**, et al., 2021 *Supervised machine learning approach to molecular dynamics forecast of SARS-CoV-2 spike glycoproteins at varying temperatures*. MRS advances, 6, pp.362-367. DOI: <https://doi.org/10.1557/s43580-021-00021-4>
- **M. Song**, et al., 2020. *Long-Time Simulation of Temperature-Varying Conformations of SARS-CoV-2 Spike Glycoprotein on IBM Supercomputers*. Research Poster, Supercomputing 2020 (SC20). URL: https://sc20.supercomputing.org/proceedings/tech_poster/tech_poster_pages/rpost124.html
- X. Zhao, **M. Song**, et al., 2020. *Data-Driven Temporal-Spatial Model for the Prediction of AQI in Nanjing*. Journal of Artificial Intelligence and Soft Computing Research, 10(4), pp.255-270. DOI: <https://doi.org/10.2478/jaiscr-2020-0017>

WORKING PAPERS

- **M. Song**, et al., *Discrete Global Quantile Optimization via Regularized Adaptive Annealing Search for Black-box Functions*.
 - Working on paper writing.

RESEARCH EXPERIENCE

Simulation-based Optimization for Black-box Systems

Research Assistant

Jan. 2021 – Present

Stony Brook, NY, US

Advisor: Prof. Jiaqiao Hu

- Quantile Optimization via Local Search
 - Focused on quantile-based simulation optimization (SO) and proposed three iterative multi-timescale local search algorithms.
 - Employed the simultaneous-perturbation-based gradient estimator to estimate the descent directions. It requires only three evaluations per iteration regardless of the problem's dimensionality.
 - Derived the finite-time convergence rate and illustrated the performance of the method on heavy-tailed and high-dimensional problems.
- Global Quantile Optimization via Random Search
 - Considered quantile optimization of black-box functions that are estimated with noises.
 - Proposed a stochastic adaptive search algorithm that optimizes the quantile function of simulation output while approximating the quantile function.
 - Analyzed the performance of the algorithm in terms of both accuracy and sample efficiency of the novel search structure theoretically and empirically. Derived and compared the finite-time convergence rate of proposed search structure with the pure random search method.

- Simulation Optimization of Conditional Value at Risk (CVaR)
 - Considered simulation optimization problems with CVaR as the performance measure.
 - Derived an analytical expression for CVaR gradient and proposed a gradient estimator that only requires two evaluations without requiring knowledge of the simulation model.
 - Designed a two-timescale algorithm, derived its convergence guarantee and convergence rate, and compared it with an algorithm based the likelihood ratio approach that requires the p.d.f. of simulation output.

Incentivized Multi-agent Reinforcement Learning

May 2021 – Jul. 2022

Research Assistant, Shanghai Qi Zhi Institute (research center jointly hosted by Institute for Interdisciplinary Information Sciences at Tsinghua University and Shanghai government)

Shanghai China

Advisor: Prof. Yi Wu (Tsinghua University)

- Nash Equilibrium (NE) Refinement in Multi-agent Reinforcement Learning
 - Initiated the study of NE refinement by perturbing the reward function in a zero-sum Markov game.
 - Formulated a bi-level optimization. The lower level involves solving the NE for a given reward function, which makes the overall problem challenging for end-to-end optimization.
 - Developed a backpropagation scheme that can differentiate through the NE. It provides the gradient feedback for the upper-level optimization. It only requires a black-box solver for the (regularized) NE.
 - Proved the sub-linear convergence rate for the bi-level optimization scheme in multi-agent reinforcement learning.

Molecular Dynamics Simulation on Supercomputing

Apr. 2020 - Dec. 2020

Research Assistant

Stony Brook, NY, US

Advisor: Prof. Yuefan Deng

- In-silico Analysis of the Thermo and Conformational States of SARS-CoV-2
 - Conducted the microsecond-scale simulations of the S-protein on the supercomputers and revealed the S-protein's conformational changes at several temperatures, identifying the critical temperature.

Applications of Machine Learning

Nov. 2016 - May 2020

Research Assistant

Nanjing, China

Advisor: Prof. Xuan Zhao

- Temporal and Spatial Prediction of AQI via Data-driven Model
 - Developed a temporal-based classifier using an improved KNN algorithm to forecast the AQI in monitored areas.
 - Developed a spatial-based classifier using a BP neural network algorithm to estimate the air quality of non-monitoring area by analyzing the main spatial influencing factors.
 - Constructed a temporal-spatial model to predict AQI in a non-monitoring area.

TEACHING EXPERIENCE

- Instructor for the Survey of Probability and Statistics (AMS310) May – Jul. 2022-2024
- Instructor for the recitations in:
 - Introduction to Mathematical Statistics (AMS570) Jan. 2022 – May 2022, Jan. 2021 – May 2021
 - Applied Calculus III (Multivariable Calculus) (AMS261) Aug. 2021 – Dec. 2021
 - Applied Calculus IV Differential Equations (AMS361) Aug. 2020 – Dec. 2020
- Teaching assistant:
 - Data Analysis (AMS572) Aug. 2022 – Dec. 2022
 - Probability and Statistics in the Life Science (AMS110) Jan. 2020 – May. 2020
 - Probability Theory (AMS311) Aug. 2019 – Dec. 2019

WORK EXPERIENCE

Guidewire Navigation in Medical Surgeries

Jul. 2022 - Sep. 2022

Research Intern, Angio8

Shenzhen, China

- Implemented a 3D U-net distilled from SAM to segment and reconstruct coronary arteries from CT scans.
- Built the simulation environment that can interact with reinforcement learning (RL) algorithms.
- Designed and trained an RL algorithm to navigate the guidewire delivery in the simulated PCI environment.

TECHNICAL SKILLS

- MATLAB, R, Python, C++.