Marek Petrik

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RESEARCH INTERESTS

Reinforcement learning, robust and risk-averse optimization, machine learning, natural resource management, pest management.

EMPLOYMENT

 Assistant Professor, Computer Science Department, University of New Hampshire, Durham, NH

(August 2016 – present)

♦ Research Staff Member, IBM T.J. Watson Research Center, Yorktown, NY (December 2011 – August 2016)

(Business Analytics/Solutions) and Mathematical Sciences

- · Precision agriculture, forecasting and optimization
- · Online recommender and personalization system
- · Robust supply chain optimization, revenue management, customer models
- ♦ Postdoctoral Researcher, IBM T.J. Watson Research Center, Yorktown, NY (July 2010 – November 2011)

Department of Business Analytics and Mathematical Sciences

- · Supply chain optimization and disaster response Department of Business Analytics and Mathematical Sciences
- Research/Teaching Assistant, University of Massachusetts Amherst (September 2005 – June 2010)
 Resource bounded reasoning lab
- Researcher and Developer, Whitestein Technologies

(October 2003 – August 2005)

Optimization of large-scale production and transport processes.

- · Research on Multi-agent systems and optimization
- · Combinatorial optimization for production planning and vehicle routing
- ♦ **Programmer**, OneTwoTech (June 2001 June 2003)

Design, implementation and evaluation of new technologies for a web-application server, using: Advanced .NET Framework, COM+, MS SQL Server, Web Services

⋄ Programmer SWTeam (July 2000 – July 2001) Implementation of high performance components for client-side data management for multi-dimensional (OLAP) databases using: C++, MS SQL.

EDUCATION

♦ University of Massachusetts Amherst, Amherst, MA, USA. (2005 – 2010)

Ph.D. in Computer Science: September 1, 2010, GPA: 4.0/4.0

Advisor: Shlomo Zilberstein

Thesis: Optimization-based Approximate Dynamic Programming

Committee: Shlomo Zilberstein, Andrew Barto, Sridhar Mahadevan, Ana Muriel, Ronald

Parr

- ♦ University of Massachusetts Amherst, Amherst, MA, USA. (2005 2008)
 M.Sc. in Computer Science, May 2008, GPA: 4.0/4.0
- Univerzita Komenskeho, Bratislava, Slovakia. (2000 2005)
 B.Sc. in Computer Science, graduated: June 2005
 Major in Artificial Intelligence and Parallel Algorithms
 GPA: 3.84/4.0 Graduation thesis: Learning Parallel Portfolios of Algorithms

JOURNAL ARTICLES

- Bo Liu, Mohammad Ghavamzadeh, Ian Gemp, Mohammad Ghavamzadeh, Ji Liu, Sridhar Mahadevan, Marek Petrik, Proximal Gradient Temporal Difference Learning: Stable Reinforcement Learning with Polynomial Sample Complexity, Journal of Artificial Intelligence Research (63):462-493, 2018.
- ♦ Dan Iancu, Marek Petrik, Dharmashankar Subramanian, *Tight approximations of dynamic risk measures*, Mathematics of Operations Research 40(3), 2015.
- Amit Dhurandhar, Marek Petrik, Efficient and accurate methods for updating generalized linear models with multiple feature additions, Journal of Machine Learning Research 15:2607–2627, 2014.
- Markus Ettl, Prateek Jain, Ronny Luss, Marek Petrik, Rajesh Ravi, Chitra Venkatramani, Combining social media and customer behavior analytics for personalized customer engagements, IBM Journal of Research and Development 58(5/6):7:1-7:12, 2014.
- Marek Petrik and Shlomo Zilberstein, Robust approximate bilinear programming for value function approximation, Journal of Machine Learning Research 12:3027–3063, 2011
- ♦ Marek Petrik, *Optimization-based Approximate Dynamic Programming*, Ph.D. Dissertation 2010, University of Massachusetts Amherst.
- ♦ Marek Petrik and Shlomo Zilberstein, *A bilinear programming approach for multiagent systems*, Journal of Artificial Intelligence Research 35:235–274, 2009.
- Jeff Johns, Marek Petrik, and Sridhar Mahadevan, Hybrid Least-Squares Algorithms for Approximate Policy Evaluation, Machine Learning 76(2):243–256 and European Conference on Machine Learning (ECML), 2009.
- ♦ Marek Petrik and Shlomo Zilberstein, *Learning parallel portfolios of algorithms*, Annals of Mathematics and Artificial Intelligence, 48(1-2):85–106, 2006.

REFEREED CONFERENCE PUBLICATIONS

- Andrea Tirinzoni, Xiangli Chen, Marek Petrik and Brian Ziebart, Policy-Conditioned Uncertainty Sets for Robust Markov Decision Processes, Neural Information Processing Systems (NIPS), 2018, (Acceptance rate: 20%, spotlight 3%)
- Ching Pang Ho, Marek Petrik, Wolfram Wiesemann, Fast Bellman Updates for Robust MDPs, International Conference on Machine Learning (ICML), 2018, (Acceptance rate: 24%)
- Bence Cserna, Marek Petrik, Reazul Hasan Russel, Wheeler Ruml, Value Directed Exploration in Multi-Armed Bandits with Structured Priors, Uncertainty in Artificial Intelligence (UAI), 2017. (Acceptance rate: 31%)
- Adam N. Elmachtoub, Ryan McNellis, Marek Petrik, A Practical Method for Solving Contextual Bandit Problems Using Decision Trees, Uncertainty in Artificial Intelligence (UAI), 2017. (Plenary presentation, Acceptance rate: 31%)

- ♦ Stephen Becker, Ban Kawas, Karthikeyan N. Ramamurthy, Marek Petrik, *Robust Partially-Compressed Least-Squares*, National Conference of AAAI, 2017 (Acceptance rate: 25%)
- Marek Petrik, Yinlam Chow, Mohammad Ghavamzadeh, Safe Policy Improvement by Minimizing Robust Baseline Regret, Advances in Neural Information Processing Systems (NIPS) 2016, (Acceptance rate: 22%)
- Marek Petrik, Ronny Luss, *Interpretable Policies for Dynamic Product Recommendations*, Uncertainty in Artificial Intelligence (UAI) 2016, (Acceptance rate: 31%).
- Bo Liu, Ji Liu, Mohammad Ghavamzadeh, Sridhar Mahadevan, Marek Petrik, Finite-Sample Analysis of Proximal Gradient TD Algorithms, Uncertainty in Artificial Intelligence (UAI), 2015, (Best Student Paper Award) (Acceptance rate: 25 %)
- Marek Petrik, Xiaojian Wu, Optimal Threshold Control for Energy Arbitrage with Degradable Battery Storage, Uncertainty in Artificial Intelligence (UAI), 2015, (Acceptance rate: 25%)
- Marek Petrik, Dharmashankar Subramanian, RAAM: The benefits of robustness in approximating aggregated MDPs in reinforcement learning, Neural Information Processing Systems (NIPS), 2014. (Acceptance rate: spotlight 4.8%)
- Francisco Barahona, Markus Ettl, Marek Petrik, Peter Rimshnick, Optimizing deliveries in agile supply chains with demand shocks, Winter Simulation Conference, 2013.
- Janusz Marecki, Marek Petrik, Dharmashankar Subramanian, Solution methods for constrained Markov decision process with continuous probability modulation, Conference on Uncertainty in Artificial Intelligence (UAI), 2013. (Acceptance rate: 31%)
- Marek Petrik and Dharmashankar Subramanian, An approximate solution method for large risk-averse Markov decision processes, Conference on Uncertainty in Artificial Intelligence (UAI), 2012. (Acceptance rate: 31%)
- Marek Petrik, Approximate dynamic programming by minimizing distributionally robust bounds, International Conference on Machine Learning (ICML), 2012. (Acceptance rate: 27%)
- Marek Petrik and Shlomo Zilberstein, Resource management using point-based dynamic programming, Proceedings of the 25th Conference on Artificial Intelligence (AAAI), 2011. (Acceptance rate 24.8%)
- Marek Petrik, Gavin Taylor, Ron Parr, and Shlomo Zilberstein, Feature selection using regularization in approximate linear programs for Markov decision processes, Proceedings of the International Conference on Machine Learning (ICML) 27, 2010. (Acceptance rate: 26%)
- Marek Petrik and Shlomo Zilberstein, Robust value function approximation using bilinear programming, Proceedings of the Advances in Neural Information Processing Systems (NIPS) 22, 2009. (Acceptance rate — spotlight: 8%)
- Marek Petrik and Shlomo Zilberstein, Constraint relaxation in approximate linear programs, Proceedings of the International Conference on Machine Learning (ICML), 2009. (Acceptance rate 26%)
- Marek Petrik and Bruno Scherrer, Biasing approximate dynamic programming with a lower discount factor, Proceedings of the Advances in Neural Information Processing Systems (NIPS) 21, 2008. (Acceptance rate 27%)

- Marek Petrik and Shlomo Zilberstein, Learning heuristic functions through approximate linear programming, Proceedings of the International Conference on Automated Planning and Scheduling (ICAPS), 2008. (Acceptance rate 34%)
- Martin Allen, Marek Petrik, and Shlomo Zilberstein, Interaction structure and dimensionality in decentralized problem solving, Proceedings of the Conference on Artificial Intelligence (AAAI) (Short Paper), 2008. (Acceptance rate 26%)
- Marek Petrik and Shlomo Zilberstein, Anytime coordination using separable bilinear programs, Proceedings of the Conference on Artificial Intelligence (AAAI), 2007. (Acceptance rate 27%)
- Marek Petrik An analysis of Laplacian methods for value function approximation in MDPs,
 Proceedings of the International Joint Conference on Artificial Intelligence (IJCAI),
 2007 (Acceptance rate 16%)
- Marek Petrik and Shlomo Zilberstein, Average-reward decentralized Markov decision processes, Proceedings of the International Joint Conference on Artificial Intelligence (IJ-CAI), 2007 (Acceptance rate 16%)

PEER-REVIEWED SYMPOSIA

- ♦ Reazul Hasan Russel, Marek Petrik, *Tight Bayesian Ambiguity Sets for Robust MDPs*, Infer2Control NIPS Workshop, 2018.
- Bahram Behzadian, Marek Petrik, Feature Selection by Singular Value Decomposition for Reinforcement Learning, Prediction and Generative Modeling in Reinforcement Learning Workshop, IJCAI/ICML 2018.
- Andrea Tirinzoni, Xiangli Chen, Marek Petrik and Brian Ziebart, *Policy-Conditioned Uncertainty Sets for Robust Markov Decision Processes*, Planning and Learning Workshop, IJCAI/ICML 2018.
- Andreas Lydakis, Jenica Allen, Marek Petrik, Tim Szewczyk, Computing Robust Strategies for Managing Invasive Plants, AI for Wildlife Conservation Workshop at IJCAI/ICML, 2018.
- Talha Siddique, Shadi S. Atallah, Marek Petrik, Farm spatial configurations for increased pest resistance, Northeastern Agricultural and Resource Economics Association, 2018.
- Talha Siddique, Shadi S. Atallah, Marek Petrik, Optimal farm spatial configurations for increased pest resistance: a bio-economic application to apple orchards, Southern Economic Alliance meeting, 2018.
- ♦ Bahram Behzadian, Marek Petrik, *Low-rank Feature Selection for Reinforcement Learn-ing*, International Symposium on Artificial Intelligence and Mathematics, 2018.
- Amit Dhurandhar, Sechan Oh, Marek Petrik, Building an Interpretable Recommender via Loss-Preserving Transformation, ICML Workshop on Human Interpretability in Machine Learning (WHI 2016), 2016.
- Marek Petrik, Yinlam Chow, Mohammad Ghavamzadeh, Safe Policy Improvement by Minimizing Robust Baseline Regret, ICML Workshop on Reliable Machine Learning in the Wild. 2016.
- Marek Petrik, Dharmashankar Subramanian, RAAM: The Benefits of Robustness in Approximating Aggregated MDPs in Reinforcement Learning, From Bad Models to Good Policies (Sequential Decision Making under Uncertainty), NIPS Workshop, 2014.

- Marek Petrik, Distributionally Robust Approach to Approximate Dynamic Programming, European Workshop on Reinforcement Learning, 2012.
- Brenda Dietrich, Markus Ettl, Roger D. Lederman, Marek Petrik, Optimizing the end-toend value chain through demand shaping and advanced customer analytics, 11th International Symposium on Process Systems Engineering, 2012.
- Marek Petrik, Robust Approximate Optimization for Large Scale Planning Problems. AAAI Doctoral Consortium, Pasadena, CA, 2009.
- Marek Petrik and Shlomo Zilberstein, A Successive approximation algorithm for coordination problems. In Proceedings of the International Symposium on Artificial Intelligence and Mathematics, Fort Lauderdale, FL, 2008
- Marek Petrik and Shlomo Zilberstein, Learning static parallel portfolios of algorithms. In Proceedings of the International Symposium on Artificial Intelligence and Mathematics, Fort Lauderdale, FL, 2006.
- Marek Petrik, Statistically optimal combination of algorithms. In Proceedings of the International Conference on Current Trends in Theory and Practice of Computer Science (SOFSEM), 2005.

BOOK CHAPTERS

Marek Petrik and Shlomo Zilberstein, Learning Feature-Based Heuristic Functions. In Y. Hamadi, E. Monfroy, and F. Saubion (Eds.), Autonomous Search, Springer, June, 2011.

INVITED TALKS & PRESENTATIONS

- ♦ Marek Petrik, *Using Prior Knowledge in Reinforcement Learning*, Imperial College, 2018.
- ♦ Marek Petrik, Robust Reinforcement Learning, Oracle Research, 2017.
- ♦ Marek Petrik, Robust Reinforcement Learning, Lehigh University, 2017.
- ♦ Marek Petrik, Mohammad Ghavamzadeh, Yinlam Chow, *Computing Safe Policies with Inaccurate Models*, SIAM Conference on Optimization, 2017.
- ♦ Marek Petrik, Mohammad Ghavamzadeh, Yinlam Chow, *Computing Safe Policies with Inaccurate Models*, Data Learning and Inference (DALI), 2016.
- ♦ Marek Petrik, Ronny Luss, Rajesh Ravi, Markus Ettl, *Strategic Interpretable Online Recommendations*, NIPS eCommerce workshop 2015.
- ♦ Marek Petrik, *Threshold Policies for Energy Arbitrage*, INFORMS Annual Meeting, 2015.
- Marek Petrik, Robust Approximate Dynamic Programming, INFORMS Annual Meeting, 2015.
- Marek Petrik, Benefits of Robust Optimization, University of Massachusetts, Amherst, 2015.
- Stephen Becker, Marek Petrik, Ban Kawas, Karthikeyan N. Ramamurthy, Robust Compressed Least Squares Regression, Out of the Box: Robustness in High Dimension, NIPS Workshop, 2014.
- Marek Petrik, Dharmashankar Subramanian, Using Robustness in Approximate Dynamic Programming, INFORMS Annual Meeting, 2014.
- Marek Petrik, Using Robust Optimization for Solving Large Data-driven Problems, CS Colloquium, University of Colorado, Boulder, 2014.

- Marek Petrik, Using Robustness in Value Function Approximation, Modeling and Optimization: Theory and Applications (MOPTA), 2014
- Marek Petrik, Distributionally Robust Approach to Approximate Dynamic Programming,
 OR & OM Seminar, Tepper School of Business, Carnegie Mellon University, 2012
- Marek Petrik, Dharmashankar Subramanian, Feature Selection in Linear Dynamical Systems, INFORMS Annual Meeting, 2012
- Marek Petrik, Distributionally Robust Approach to Approximate Dynamic Programming, INFORMS Annual Meeting, 2011
- Marek Petrik, Dharmashankar Subramanian, Risk Sensitive Resource Management in Dynamic Settings, INFORMS Annual Meeting, 2011
- Dan Iancu, Marek Petrik, Dharmashankar Subramanian, Pu Huang, The Price of Dynamic Inconsistency for Distortion Risk Measures, INFORMS Annual Meeting 2011
- Marek Petrik, Optimization-based Methods for Approximate Dynamic Programming, IN-FORMS Annual Meeting, 2010.
- Marek Petrik, Approximate Dynamic Programming for Resource Management, IBM T.J.
 Watson Research Center, 2010
- Marek Petrik, Approximate Dynamic Programming for Resource Management, Robotics Institute, Carnegie-Mellon University, 2010
- Marek Petrik and Shlomo Zilberstein, Value Function Approximation for Reservoir Management, 2nd International Conference on Computational Sustainability, 2010
- Marek Petrik and Shlomo Zilberstein, Blood Inventory Management Using Approximate Linear Programming Marek Petrik and Shlomo Zilberstein. Presented at INFORMS Computing Society Meeting, Charleston, SC, 2009
- Marek Petrik and Shlomo Zilberstein, Constraint Relaxation in Approximate Linear Programs. Dagstuhl Seminar 09181: "Sampling-based Optimization", Dagstuhl, Germany, 2009
- ♦ Marek Petrik, *Aggregation in MDPs: Policy iteration and linear programming*. Presented at New England Student Colloquium on Artificial Intelligence, 2007.
- ♦ Marek Petrik, Shlomo Zilberstein, *Coordination in multi-agent systems*. Presented at MAIA research group in INRIA 2007.
- Marek Petrik Basis construction using Krylov method. Presented at TAM 2006, Bratislava, Slovakia.
- Marek Petrik, Knowledge representation for expert systems. Presented at International Conference for Undergraduate and Graduate Students of Applied Mathematics 2004.

TECHNICAL REPORTS

- Stephen Becker, Ban Kawas, Marek Petrik, Karthikeyan N. Ramamurthy, Robust Partially-Compressed Least-Squares, arXiv:1510.04905, 2015.
- ♦ Yinlam Chow, Marek Petrik, Mohammad Ghavamzadeh, *Robust Policy Optimization with Baseline Guarantees*, arXiv:1506.04514, 2015.
- ♦ Pu Huang, Dan Iancu, Marek Petrik, Dharmashankar Subramanian, *The Price of Dynamic Inconsistency for Distortion Risk Measures*, arXiv 2011.

- Marek Petrik and Shlomo Zilberstein, Global Optimization for Value Function Approximation, arXiv 2010.
- Marek Petrik, Gavin Taylor, Ron Parr, and Shlomo Zilberstein, Feature selection using regularization in approximate linear programs for Markov decision processes, arXiv 1005.1860.
- Marek Petrik and Shlomo Zilberstein, Robust Value Function Approximation Using Bilinear Programming. University of Massachusetts Technical Report UM-CS-2009-052, 2009.
- Martin Allen, Marek Petrik, and Shlomo Zilberstein, Interaction Structure and Dimensionality Reduction in Decentralized MDPs. University of Massachusetts Technical Report UM-CS-2008-11, 2008.

FUNDING

- NSF RI 1815275: Robust Reinforcement Learning Using Bayesian Models, 2018–2021, \$437,753. (PI)
- ♦ NSF III 1717368: Robust Reinforcement Learning for Invasive Species Management, 2017–2020, \$497, 335. (PI, co-PI: Jenica Allen)
- ♦ IBM Faculty Award 2017, \$30,000
- ♦ Served on 2 NSF CISE panels, 2017
- Co-authored a funded AFOSR proposal "Adaptive Optimization Techniques for Large-Scale Stochastic Planning", FA9550-08-1-0171

AWARDS

- ♦ IBM Faculty Award, 2017
- ♦ (Co-author) Best Student Paper Award, UAI 2015
- IBM Research Division Award, "DataCenter Risk Resiliency Rationalization Analysis",
 2013
- ♦ IBM First Patent Application Invention Achievement Award, "Robust Inventory Management in Multi-Stage Inventory Networks with Demand Shocks", 2012
- Awarded Graduate School Fellowship, University of Massachusetts Amherst, 2008-2009
- Passed portfolio (Ph.D. candidacy exam) with distinction, University of Massachusetts Amherst 2008
- Received: "Outstanding Synthesis Project" award for "A linear programming approach to bounds and basis construction for Markov decision processes", 2007-2008
- 2nd Place in Tetris Domain in Reinforcement Learning Competition 2008 (with Jeff Johns and Colin Barringer)
- ♦ Invited to Dagstuhl seminar 09181: "Sampling-based Optimization"
- ♦ Final Round of Microsoft Fellowship 2007/2008

PROGRAMMING EXPERIENCE

 $\diamond\,$ Python, C/C++, R, F#, Java, Scala, C#, Matlab, SQL, GDAL, Stan, WinBugs

Professional Service

⋄ Journal Reviewing

- · SIAM Journal on Optimization 2016, 2017
- · Machine Learning 2016, 2017
- · Mathematics of Operations Research 2012–2016
- · Operations Research 2013–2018
- · Journal of Artificial Intelligence Research 2008–2018
- · Artificial Intelligence 2017
- · Journal of Machine Learning Research 2010–2016
- · European Journal of Operations Research 2017
- · Computational Optimization and Applications 2017
- · AdHoc Networks Journal 2015
- · A Quarterly Journal of Operations Research 2015
- · Information Processing Letters 2011
- · International Journal of Approximate Reasoning 2011
- · Journal of Autonomous Agents and Multi-Agent Systems 2007–2010
- · IEEE Transactions on Automatic Control 2009–2010, 2016–2017
- · Annals of Mathematics and Artificial Intelligence 2006, 2010
- · Applied Stochastic Models in Business and Industry 2015

Senior Program Committee of Conferences

- · International Joint Conference on Artificial Intelligence (IJCAI) 2018
- · Conference on Artificial Intelligence (AAAI) 2019

Output Program Committee of Conferences

- · International Conference on Machine Learning (ICML) 2011–2015, 2017, 2018
- · Advances in Neural Information Processing Systems (NIPS) 2011–2017
- · Conference on Artificial Intelligence (AAAI) 2008, 2012–2018
- International Conference on Automated Planning and Scheduling (ICAPS) 2017, 2018
- · Uncertainty in Artificial Intelligence (UAI) 2010, 2013–2016
- · Conference on Knowledge Discovery and Data Mining (KDD) 2016
- · International Conference on Acoustics, Speech and Signal Processing (ICASSP) 2016
- · Artificial Intelligence and Statistics (AI-STATS) 2011, 2012, 2016, 2017, 2018, 2019
- · International Symposium on Artificial Intelligence and Mathematics 2011
- International Joint Conference on Artificial Intelligence (IJCAI) 2009, 2011, 2013, 2016, 2018
- · Autonomous Agents and Multiagent Systems (AAMAS) 2010, 2016, 2017

⋄ Conference Reviewing

- · Neural Information Processing Systems (NIPS) 2018
- · North–East Student Colloquium on Artificial Intelligence (NESCAI) 2010
- International Conference on Automated Planning and Scheduling (ICAPS) 2007– 2009
- · National Conference on Artificial Intelligence (AAAI) 2006
- · International Symposium on Artificial Intelligence and Mathematics 2006

⋄ Panels and Reviewing

- · NSF CISE 2017
- · NSF CISE 2017
- · UNH Core 2018

⋄ Other Reviewing

· Judge for SIAM Moody's Mega Math Challenge 2014, 2015