

Chang-Han Rhee

CONTACT	Centrum Wiskunde & Informatica Science Park 123, M342 Amsterdam, 1098 XG, Netherlands	+31.(0)20.592.4150 rhee@cwí.nl
RESEARCH INTERESTS	Applied Probability, Simulation and Statistical Inference for Stochastic Processes, Rare-Event Analysis, Energy Systems, Experimental Design.	
ACADEMIC POSITIONS	Centrum Wiskunde & Informatica , Amsterdam, Netherlands <i>Postdoctoral Researcher in Stochastics</i> Supervisor: Bert Zwart	2015–Present
	Georgia Institute of Technology , Atlanta, GA, USA <i>Postdoctoral Fellow in Industrial & Systems Engineering and Biomedical Engineering</i> Supervisor: Enlu Zhou, Peng Qiu	2013–2015
EDUCATION	Stanford University , Stanford, CA, USA <i>Ph.D. in Computational and Mathematical Engineering</i> Supervisor: Peter W. Glynn Thesis title: <i>Unbiased Estimation with Biased Samplers</i>	2008–2013
	Stanford University , Stanford, CA, USA <i>M.S. in Computational and Mathematical Engineering</i> ¹	2006–2008
	Seoul National University , Seoul, Korea <i>B.S. in Mathematics and B.S. in Computer Science</i>	1998–2006 (Military service: 2002–2005)
AWARDS	<ul style="list-style-type: none">• INFORMS Simulation Society Outstanding Simulation Publication Award, 2016• Finalist, George Nicholson Student Paper Competition, 2013• Best Student Paper Award (MS/OR focused), Winter Simulation Conference, 2012• Samsung Fellowship, 2008–2012• Seoul National University Merit Scholarship, 2005–2006• ACM SIGSIM Travel Award, 2012• NSF Financial Support for WSC 2012	
PUBLICATIONS	<ul style="list-style-type: none">[1] “Sample-path large deviations for heavy-tailed Lévy processes and random walks,” with J. Blanchet and B. Zwart. arXiv:1606.02795. Submitted to <i>Annals of Probability</i>. (under revision for second round review.)[2] “A general importance Sampling strategy for heavy-tailed random walks,” with B. Chen, J. Blanchet, and B. Zwart. arXiv:1706.03981. Submitted to <i>Mathematics of Operations Research</i>. (under revision for second round review.)[3] “Importance sampling of heavy-tailed stochastic perpetuities” with B. Chen and B. Zwart. arXiv:1609.03182. Submitted to <i>Advances in Applied Probability</i>. (under revision for second round review.)[4] “Lyapunov conditions for differentiability of Markov chain expectations: the absolutely continuous case,” with P. W. Glynn. arXiv:1707.03870.	

¹Officially awarded in 2013

- [5] “Unbiased estimation with square root convergence for SDE models,” with P. W. Glynn. *Operations Research*, 63(5): 1026–1043, 2015. **2016 INFORMS Simulation Society Outstanding Simulation Publication Award.** The preprint of this paper was also recognized as a **Finalist in 2013 George Nicholson Student Paper Competition.**
- [6] “Exact estimation for Markov chain equilibrium expectations,” with P. W. Glynn. *Journal of Applied Probability (Special Jubilee Issue)*, 51A: 377-389, 2014.
- [7] “An iterative algorithm for sampling from manifolds,” with E. Zhou and P. Qiu, *Proceedings of the 2014 Winter Simulation Conference*, 2014.
- [8] “A new approach to unbiased estimation for SDEs,” with P. W. Glynn, *Proceedings of the 2012 Winter Simulation Conference*, 2012. **Best MS/OR focused Student Paper.**

WORKING PAPERS

- [9] “Space filling design for non-linear models,” with E. Zhou and P. Qiu.
- [10] “Sample-path large deviation principle for Lévy processes with Weibull increments and many server queue,” with M. Bazarbakhsh, J. Blanchet, and B. Zwart.
- [11] “On heavy-tailed simulation estimators,” with B. Chen.
- [12] “Rare event simulation for cascading failures in power grids,” with T. Nesti, N. Vasmel, and B. Zwart
- [13] “Sample-path large deviations for heavy-tailed Markov additive processes” with B. Chen and B. Zwart
- [14] “Quasi-variational problems in heavy-tailed large deviations theory,” with B. Zwart and J. Blanchet
- [15] “Lyapunov conditions for differentiability of Markov chain expectations: the contracting case,” with P. W. Glynn.

SERVICES

Program Committee:

- 2016 Winter Simulation Conference (Analysis and Methodology Track)
- 2017 International Conference on Machine Learning

Referee:

- Operations Research, Mathematics of Operations Research, Bernoulli, Advances in Applied Probability, IIE Transactions, Journal of Simulation, Proceedings of the Winter Simulation Conference, Proceedings of the 2016 MCQMC

TALKS

Sample path LDP for heavy-tailed processes: the principle of multiple big jumps

- Lévy 2016 Summer School, July 2016
- IBM Watson, September 2016
- INFORMS Annual Meeting, Nashville, November 2016
- Extreme Value Analysis Conference, Delft, June 2017
- Applied Probability Society Conference, Evanston, July 2017

Perfect estimation with imperfect samplers

- Winter Simulation Conference, Berlin, December 2012

- ICME Colloquium, Stanford University, February 2013
- INFORMS Annual Meeting, Minneapolis, October 2013
- ISysE department, Korean Advanced Institute of Science and Technology, December 2013
- ISE department, Virginia Tech, March 2014
- Applied Probability Seminar, Georgia Tech, September 2014
- IE department, Seoul National University, December 2014
- IME department, Pohang University of Science and Technology, December 2014
- SME department, Sungkyunkwan University, December 2014
- OR department, Naval Postgraduate School, August 2015
- Scientific Meeting, Centrum Wiskunde & Informatica, November 2015
- IMS-ISBA Joint Meeting MCMSki 2016, Lenzerheide, January 2016
- Applied Mathematics Department, Ecole Polytechnique, Paris, June 2016
- Retrospective Monte Carlo Workshop, University of Warwick, July 2016
- Computational Statistics Seminar, Oxford University, November 2016
- Operations Research Seminar, Tinbergen Institute, December 2016
- ORIE department, Cornell University, April 2017

Sensitivity analysis for Markov chains

- SIAM Seminars on Current Research in Engineering & Applied Mathematics, Stanford, March 2012
- INFORMS Annual Meeting, San Francisco, November 2014
- Queueing Colloquium, Centrum Wiskunde & Informatica, May 2016

An iterative algorithm for sampling from manifolds

- Winter Simulation Conference, Savannah, December 2014

Unbiased MLMC for rare event simulation of stochastic recursions

- MCQMC 2016, Stanford University, August 2016

Perfect estimation and response-surface-filling design

- IME department, Pohang University of Science and Technology, February 2015
- ISE department, University of Illinois at Urbana-Champaign, February 2015
- ISysE department, Korean Advanced Institute of Science and Technology, March 2015

TEACHING
EXPERIENCE

Stanford University, Stanford, CA, USA

Instructor

Summer 2011

Taught math refresher course for the incoming students at Stanford Engineering School.

Duties: Developing course contents and giving lectures.

- CME 001: Math Refresher Course, Probability and Statistics Session

Teaching Assistant

Autumn 2012, Spring 2012

Duties: Holding office hours, writing problem sets, final exams and their solutions, grading, and giving supplementary lectures and review sessions

- CME 100: Vector Calculus
- MS&E 322: Stochastic Calculus and Control

Course Assistant

Winter 2007

Duties: Holding office hours, helping writing exams, and grading.

- MS&E 121: Introduction to Stochastic Modeling

PROFESSIONAL
EXPERIENCE

Gamevil Inc., Seoul, Korea

2003–2005

Software Engineer (Alternative military service)

- Worked on: Developing software libraries for mobile games. Developing mobile games. Administering online game server and user database.

Wisefree Inc., Seoul, Korea

2002–2003

Software Engineer (Alternative military service)

- Worked on: Developing intranet system for LG Siltron and Korean national police.