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Research Statement

My primary research interest lies in scaling Machine Learning (ML) models to accommodate higher dimensions and large datasets, with a particular focus on scaling Bayesian Optimization (BO). Many optimization problems of interest are high-dimensional, and scaling BO to such settings remains an critical challenge. In addition, I am also interested in addressing robustness in ML systems, exploring how these models can remain effective and reliable under various operational conditions and adversarial scenarios.

Introduction

At the core of my PhD research interest is BO, which is an effective method of optimizing black-box functions that are expensive to evaluate. This optimization framework is important and effective for applications such as hyperparameter tuning, for example:

- 1. (Yang, 2024)¹ found that BO can effectively hyperparameter tune feature selection method and has the potential to considerably benefit downstream tasks.
- 2. (Chen, 2018)² used BO to automatically tune AlphaGo's hyperparameter, resulting in an improved win-rate from 50% to 66.5% in self-play games.

High-profile applications like AlphaGo highlight the growing significance of BO as ML models become more complex and require larger datasets.

PhD Work

I studied and addressed scalability and robustness issues surrounding BO:

- (AAAI 2021) Scaled BO to higher-dimensionality via decomposition and learning
 of its tree-structured dependency graphs, presenting a hybrid graph learning algorithm and a novel zooming-based method allowing optimization on continuous spaces.
 Model complexity is traded-off to enhance model efficiency and retain sample efficiency. It has birthed follow-up work that instead uses random tree decompositions.
- 2. **(ICML 2022)** Investigates adversarial attacks on BO by proposing various attack methods based on the attacker's knowledge and strength, and demonstrates that these attacks can effectively manipulate the algorithm's output with a limited budget.
- (Ongoing Work) Used BO for adversarial attacks on Convolutional Neural Networks (CNNs) in a black-box hard-label setting, utilizing domain knowledge for dimensionality reduction and introducing query-efficient hyperparameter selection.

Future Directions

(Xu, 2024)³ challenges the prevailing belief that BO is ineffective in high-dimensionality, showcasing the cost (performance) of introducing strong additional assumptions. I would like to examine and explore applying alternate scaling techniques such as borrowing the idea of dropout⁴, having different stages of BO on sampled data. With different trade-off characteristic, it can encourage wider applicability of BO.

Warm regards,

Eric Han

^{1.} https://www.nature.com/articles/s41598-024-54515-w

^{2.} https://arxiv.org/abs/1812.06855

^{3.} https://arxiv.org/abs/2402.02746

^{4.} https://www.ijcai.org/proceedings/2017/0291.pdf