Hongseok Namkoong

Columbia Business School Email: namkoong@gsb.columbia.edu
Kravis 933, 625 W 130th Street Homepage: http://hsnamkoong.github.io
New York, NY 10027 Google Scholar: https://bit.ly/3hmDmjY

Last updated: Dec, 2023

Employment

Assistant Professor, Decision, Risk, and Operations Division, Columbia Business School, 2020—Present

LinkedIn Scholar, Trust & Responsible AI, LinkedIn, 2022–Present

Research Scientist, Core Data Science, Facebook, 2019–2020

Research Assistant, Peter W. Glynn and John C. Duchi, Stanford University, 2014–2019

Education

Ph.D. Management Science and Engineering, Stanford University, 2019

Advisors: John C. Duchi and Peter W. Glynn

M.S. Statistics, Stanford University, 2017

B.S. Summa Cum Laude. Industrial Engineering and Mathematics, KAIST, 2013

Teaching

B
8103: Business Analytics II (MBA, MS), Columbia University, 2021-2024

B9145: Reliable Statistical Learning (PhD), Columbia University, 2020, 2023

Publications¹

Preprints

- P1 E. Che and H. Namkoong. Adaptive experimentation at scale: A computational framework for flexible batches. arXiv:2303.11582 [cs.LG], 2023.
- P2 A. Boyarsky, H. Namkoong, and J. Pouget-Abadie. Modeling interference via experiment rollout. arXiv:2305.10728 [stat.ME], 2023. Conference version appeared in ACM conference on Economics and Computation.
- P3 T. Cai, H. Namkoong, and S. Yadlowsky. Diagnosing model performance under distribution shift. arXiv:2303.02011 [stat.ML], 2023. Major revision in Operations Research; Conference version appeared Symposium on Foundations of Responsible Computing 2023
- P4 H. Namkoong, Y. Ma, and P. W. Glynn. Minimax optimal estimation of stability under distribution shift. arXiv:2212.06338 [stat.ML], 2022. Major revision in Operations Research.
- P5 M. Li, H. Namkoong, and S. Xia. Evaluating model performance under worst-case subpopulations. *Working paper*, 2022. Short version appeared in NeurIPS 2021.

¹Customary authorship ordering is by alphabetical order. Name* denotes equal contribution.

- P6 H. Namkoong, S. Daulton, and E. Bakshy. Distilled thompson sampling: Practical and efficient thompson sampling via imitation learning. arXiv:2011.14266 [cs.LG], 2021. Selected for an oral presentation at the Neurips 2020 OfflineRL Workshop.
- P7 S. Jeong and H. Namkoong. Robust causal inference under covariate shift via worst-case subpopulation treatment effect. arXiv:2007.02411 [stat.ML], 2022. Short version appeared in Conference on Learning Theory 2020.

Journal publications

- J1 S. Yadlowsky, H. Namkoong, S. Basu, J. Duchi, and L. Tian. Bounds on the conditional and average treatment effect with unobserved confounding factors. *Annals of Statistics*, 50(5):2587–2615, 2022.
- J2 J. C. Duchi, T. Hashimoto, and H. Namkoong. Distributionally robust losses against mixture covariate shifts. Operations Research, 2022.
- J3 J. C. Duchi and H. Namkoong. Learning models with uniform performance via distributionally robust optimization. *Annals of Statistics*, 49(3):1378–1406, 2021.
- J4 J. C. Duchi, P. W. Glynn, and H. Namkoong. Statistics of robust optimization: A generalized empirical likelihood approach. *Mathematics of Operations Research*, 46(3):946–969, 2021.
- J5 J. C. Duchi and H. Namkoong. Variance-based regularization with convex objectives. *Journal of Machine Learning Research*, 2019.

Refereed conference proceedings²

- C1 J. Liu*, T. Wang*, P. Cui, and H. Namkoong. On the need for a language describing distribution shifts: Illustrations on tabular datasets. In *Advances in Neural Information Processing Systems* 36, 2023.
- C2 A. Boyarsky, H. Namkoong, and J. Pouget-Abadie. Modeling interference via experiment rollout. In *Proceedings of the 24th ACM conference on Economics and Computation*, 2023.
- C3 T. Cai, H. Namkoong, and S. Yadlowsky. Diagnosing model performance under distribution shift. In Symposium on Foundations of Responsible Computing, 2023.
- C4 M. Wortsman, G. Ilharco, S. Y. Gadre, R. Roelofs, R. Gontijo-Lopes, A. S. Morcos, H. Namkoong, A. Farhadi, Y. Carmon, S. Kornblith, and L. Schmidt. Model soups: averaging weights of multiple fine-tuned models improves accuracy without increasing inference time. In *Proceedings of the 39th International Conference on Machine Learning*, 2022
- C5 M. Wortsman, G. Ilharco, J. W. Kim, M. Li, S. Kornblith, R. Roelofs, R. Gontijo-Lopes, H. Hajishirzi, A. Farhadi, H. Namkoong, and L. Schmidt. Robust fine-tuning of zero-shot models. In *Proceedings of the 32nd IEEE Conference on Computer Vision and Pattern Recognition*, 2022. Selected for a full oral presentation
- C6 M. Li, H. Namkoong, and S. Xia. Evaluating model performance under worst-case subpopulations. In *Advances in Neural Information Processing Systems* 34, 2021.
- C7 H. Namkoong*, R. Keramati*, S. Yadlowsky*, and E. Brunskill. Off-policy policy evaluation for sequential decisions under unobserved confounding. In *Advances in Neural Information Processing Systems* 33, 2020.
- C8 S. Jeong and H. Namkoong. Robust causal inference under covariate shift via worst-case subpopulation treatment effect. In *Conference on Learning Theory*, 2020.

²Papers displayed in gray are superseded by long versions.

- C9 M. O'Kelly*, A. Sinha*, H. Namkoong*, J. Duchi, and R. Tedrake. Scalable end-to-end autonomous vehicle testing via rare-event simulation. In *Advances in Neural Information Processing Systems 31*, 2018.
- C10 R. Volpi*, H. Namkoong*, J. Duchi, V. Murino, and S. Savarese. Generalizing to unseen domains via adversarial data augmentation. In *Advances in Neural Information Processing Systems 31*, 2018.
- C11 T. Hashimoto, M. Srivastava, H. Namkoong, and P. Liang. Fairness without demographics in repeated loss minimization. In *International Conference on Machine Learning*, 2018. Best Paper Runner-up Award.
- C12 A. Sinha*, H. Namkoong*, and J. Duchi. Certifiable distributional robustness with principled adversarial training. In *International Conference on Learning Representations*, 2018. Selected for a full oral presentation; 2% of submissions.
- C13 H. Namkoong and J. C. Duchi. Variance regularization with convex objectives. In *Advances in Neural Information Processing Systems* 30, 2017. Best Paper Award.
- C14 H. Namkoong, A. Sinha, S. Yadlowsky, and J. C. Duchi. Adaptive sampling probabilities for non-smooth optimization. In *International Conference on Machine Learning*, pages 2574–2583, 2017.
- C15 H. Namkoong and J. C. Duchi. Stochastic gradient methods for distributionally robust optimization with f-divergences. In Advances in Neural Information Processing Systems 29, 2016.

Technical reports & software

- T1 G. Ilharco, M. Wortsman, N. Carlini, R. Taori, A. Dave, V. Shankar, H. Namkoong, J. Miller, H. Ha-jishirzi, A. Farhadi, and L. Schmidt. Openclip: Open-sourced implementation of clip, Jul 2021. URL https://doi.org/10.5281/zenodo.5143773
- T2 A. Sinha*, H. Namkoong*, R. Volpi, and J. Duchi. Certifying some distributional robustness with principled adversarial training. *Technical Report*, 2020.
- T3 H. Namkoong, J. C. Duchi, and P. W. Glynn. Proofs for empirical likelihood with general f-divergences. *Technical Report*, 2018.

Honors & Awards

Amazon Research Award, 2022

Best Paper Finalist for "Robust fine-tuning of zero-shot models", Conference on Computer Vision and Pattern Recognition (CVPR), 2022

Best Student Paper Award for "Statistics of Robust Optimization: A Generalized Empirical Likelihood Approach", INFORMS Applied Probability Society, 2018

Best Paper Runner Up Award for "Fairness Without Demographics in Repeated Loss Minimization", International Conference on Machine Learning (ICML), 2018

Best Paper Award for "Variance Based Regularization with Convex Objectives", Neural Information Processing Systems (NeurIPS), 2017

Samsung Fellowship, 2013–2018

Department Fellowship, Management Science and Engineering, Stanford, 2013–2018

KAIST President's Award (graduated top of class in the School of Engineering), 2013

Undergraduate Research Award, First Place, Department of Industrial and Systems Engineering, 2012

Professional Service

Senior Program Committee

2021-23 Area chair, NeurIPS 2023 Area chair, ICML

Reviewing

Journals Operations Research, Management Science, Journal of the American Statistical Association, Journal of the Royal Statistical Society: Series B, Mathematical Programming, SIAM Journal on Mathematics of Data Science, Journal of Machine Learning Research, Transactions on Pattern Analysis and Machine Intelligence, Automatica.

Conferences Neural Information Processing Systems, International Conference on Machine Learning, Conference on Learning Theory, Conference on Algorithmic Learning Theory

Workshop Organization

2023	Co-Organizer, three INFORMS invited sessions on experimentation
2023	Organizer, Digital Future Initiative workshop on "Challenges in Operationalizing Responsible
	AI"
2023	Organizer, INFORMS APS invited session "Frontiers in Sequential Learning"
2022	Co-organizer, NeurIPS workshop on "Distribution shifts: connecting methods and applications
	(DistShift)"
2022	Organizer, INFORMS invited session "Causality & Robustness"
2022	Co-organizer, INFORMS invited session "Experimentation Design"
2022	INFORMS HAS Pierskalla Award committee member
2022	Co-organizer, ICDM workshop on "Algorithms Towards Ethical and Privacy Challenges in Social
	Media Recommendation Systems (AESM)"
2021	Organizer, mentoring program for PhD students at the Neurips workshop on "Distribution shifts:
	connecting methods and applications (DistShift)"
2021	Co-organizer, NeurIPS workshop on "Distribution shifts: connecting methods and applications
	(DistShift)"
2021	Co-organizer, JSM invited session on "distributional robustness, validity, causality, and general-
	izability"

Academic Committees

2019

Member, Ph.D. Admissions Committee, Columbia University, 2020-current

Co-organizer, INFORMS invited session on "AI and machine learning"

Member, Faculty Hiring Committee, Columbia University, 2021-22, 2023-24

Member, Ph.D. Program Review Committee, Columbia University, 2021

Invited Talks

2023	IMS International Conference on Statistics and Data Science, Lisbon, Portugal
2023	NeurIPS Tutorial "Modeling and Exploiting Data Heterogeneity under Distribution Shifts", New
	Orleans, LA
2023	Stochastic Networks and Applied Probability, and Performance Seminar
2023	Management Sciences and Information Systems, Rutgers Business School
2023	Invited Session, INFORMS Annual Meeting, Phoenix, AZ
2023	INFORMS Annual Meeting, Phoenix

- 2023 Department of Industrial Engineering and Management Science, Northwestern University
- 2023 Big Data and Machine Learning in Econometrics, Finance, and Statistics, University of Chicago
- 2023 IBM Watson, NY
- 2023 Joint Statistical Meetings, Toronto
- 2023 New England Statistics Symposium
- 2023 INFORMS Revenue Management & Pricing Conference, London, United Kingdom
- 2023 INFORMS Applied Probability Society Conference, Nancy, France
- 2023 Panelist, Showcase on Large Language Models, Columbia Center of AI Technology
- 2023 Department of Management Science and Engineering, Stanford University
- 2023 AI Matrix Seminar, UT San Antonio
- 2023 Moderator, Bernstein Center for Leadership and Ethics, Columbia Business School
- 2023 Operations Research Center, MIT
- 2022 Conference on Digital Experimentation, Cambridge
- 2022 INFORMS Annual Meeting, Indianapolis
- 2022 IFDS Workshop on Distributional Robustness in Data Science, University of Washington
- 2022 International Conference on Continuous Optimization (Bethlehem, PA)
- 2022 Department of Industrial & Systems Engineering and Computer Science, KAIST
- 2022 College of Business and AI, KAIST
- 2022 International Conference on Econometrics and Statistics, Kyoto
- 2022 Data Science Lab, MIT
- 2022 Department of Economics, Columbia University
- 2022 Workshop on Foundations of Stable, Generalizable and Transferable Statistical Learning, Mathematical Sciences Research Institute
- 2021 Department of Statistics, Columbia University
- 2021 LinkedIn
- Workshop on "distributional robustness, validity, causality, and generalizability", Joint Statistical Meetings
- 2021 Empirical Inference Department, Max Planck Institute for Intelligent Systems
- 2021 Department of Mathematics, KAIST
- 2021 School of Data Science, Seoul National University
- 2021 Data Science Institute, Columbia University
- 2021 Decision Science Group, McCombs School of Business, UT Austin
- 2020 Samsung Advanced Institute of Technology, Seoul
- 2020 Google Brain, Cambridge
- 2020 Cancelled due to COVID-19: Conference on Information Sciences and Systems, American Causal Inference Conference, SIAM Conference on Mathematics of Data Science
- 2019 Uber Marketplace and Uber Eats, San Francisco
- 2019 OIT Division, Graduate School of Business, Stanford University
- 2019 INFORMS Annual Meeting, Seattle
- 2019 Stitchfix, San Francisco
- 2019 Department of Computer Science, University of Wisconsin-Madison
- 2019 Department of Industrial and Systems Engineering, University of Wisconsin-Madison
- 2019 School of Operations Research and Industrial Engineering, Cornell Tech
- 2019 Machine Learning and Statistics Group, Microsoft Research New England
- 2019 Operations and Statistics Group, MIT Sloan School of Management
- 2019 Department of Operations Research and Industrial Engineering, UT Austin
- 2019 Machine Learning Department, Carnegie Mellon University
- 2019 Heinz College, Carnegie Mellon University
- 2019 Department of Industrial Engineering and Operations Research, Columbia University
- 2019 Decisions, Risk and Operations Division, Columbia Business School
- 2019 Department of Electrical and Computer Engineering, Purdue University
- 2019 Operations Management Division, Booth School of Business, University of Chicago
- 2019 Data Sciences and Operations, Marshall School of Business, University of Southern California

Department of Industrial and Operations Engineering, University of Michigan
 Three invited talks, INFORMS Annual Meeting (Phoenix, AZ)
 Oral Presentation, International Conference on Learning Representations (Vancouver, Canada)
 Oral Presentation, Neural Information Processing Systems (Long Beach, CA)
 Department of Industrial and Systems Engineering, KAIST
 Young Researchers Workshop, School of ORIE, Cornell University

Research Supervision

Ph.D. Advising

Ari Boyarsky (DRO), Tiffany Cai (Statistics) Ethan Che (DRO, co-advised with Jing Dong), Yuanzhe Ma (IEOR, co-advised with Garud Iyengar and Jay Sethuraman), AYeong Lee (DRO), Daksh Mittal (DRO), Naimeng Ye (DRO), Yibo Zeng (IEOR, co-advised with Henry Lam)

Student collaborators Yuri Fonseca, Nicholas Galbraith, Yian Huang, Mike Li, Jiashuo Liu, Tianyu Wang, Shawn Xia, Yunbei Xu

Postdocs

Lin Fan (co-advised with Assaf Zeevi), Kelly Zhang (co-advised with Dan Russo)

Ph.D. Thesis Committee

Nicholas Galbraith (Statistics), Yuanling (Judy) Gan (DRO), Yian Huang (Statistics), Claudia Shi (CS), Shangzhou (Shawn) Xia (DRO), Yunbei Xu (DRO), Yibo Zeng (IEOR), Junzhe Zhang (CS)

Undergraduate Advising

Hanming Yang (CS), Jimmy Wang (CS), Leon Li (CS), Tony Chen (CS), Andrew Siah (CS), Jacklyn Tsai (CS), Rohan Subramani (CS), Martha Wangechi Njuguna (CS)

Outside Activities

Columbia Business School requires faculty members to disclose any activities that might present a real or apparent conflict of interest. I consult at LinkedIn, serving as a LinkedIn Scholar.