Hongseok Namkoong

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Employment

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

Research Scientist, Facebook Core Data Science, 2019–2020

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

Intern, DPT Capital, Summer 2012

Research Assistant, Woochang Kim, KAIST, 2011–2013

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

Honors & Awards

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" (out of 2473 submissions), *International Conference on Machine Learning (ICML)*, 2018

Best Paper Award for "Variance Based Regularization with Convex Objectives" (out of 3240 submissions), *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

Teaching

B8101: Business Analytics II (MBA, MS), Columbia University

B9145: Reliable Statistical Learning (PhD), Columbia University

Publications[1]

Journal Preprints

1. J. C. Duchi, T. Hashimoto, and H. Namkoong. Distributionally robust losses against mixture covariate shifts. *Major revision in Operations Research*, 2021.

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

2. S. Yadlowsky, H. Namkoong, S. Basu, J. Duchi, and L. Tian. Bounds on the conditional and average treatment effect with unobserved confounding factors. *Major revision in Annals of Statistics*, 2020.

3. S. Jeong and H. Namkoong. Robust causal inference under covariate shift via worst-case subpopulation treatment effect. *Under review*, 2020. Conference version appeared in COLT 2020.

4. H. Namkoong, S. Daulton, and E. Bakshy. Distilled thompson sampling: Practical and efficient thompson sampling via imitation learning. *Under review*, 2020.

5. H. Namkoong, J. C. Duchi, and P. W. Glynn. Statistical estimation of large deviation rates: Statistical estimation of large deviation rates for i.i.d. random walks. *In preparation*, 2020.

Journal publications

1. J. C. Duchi and H. Namkoong. Variance-based regularization with convex objectives. *Journal of Machine Learning Research*, 2019. Conference version won Best Paper Award in NeuRIPS 2018.

2. J. C. Duchi and H. Namkoong. Learning models with uniform performance via distributionally robust optimization. *Annals of Statistics*, 2021.

3. J. C. Duchi, P. W. Glynn, and H. Namkoong. Statistics of robust optimization: A generalized empirical likelihood approach. *Mathematics of Operations Research*, 2021.

Refereed conference proceedings

1. 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.

2. S. Jeong and H. Namkoong. Robust causal inference under covariate shift via worst-case subpopulation treatment effect. In *Conference on Learning Theory*, 2020.

3. 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.

4. 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.

5. 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 Award Runner-up.

6. A. Sinha*, H. Namkoong*, and J. Duchi. Certifiable distributional robustness with principled adversarial training. In *International Conference on Learning Representations*, 2018.

7. H. Namkoong and J. C. Duchi. Variance regularization with convex objectives. In *Advances in Neural Information Processing Systems 30*, 2017. Best Paper Award.

8. 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.

9. 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.

Invited Talks

2021 Joint Statistical Meetings, (Seattle, WA)
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 Three invited talks, INFORMS Annual Meeting (Seattle, WA)
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
2018 Department of Industrial and Operations Engineering, University of Michigan
2018 Three invited talks, INFORMS Annual Meeting (Phoenix, AZ)
2018 Oral Presentation, International Conference on Learning Representations (Vancouver, Canada)
2017 Oral Presentation, Neural Information Processing Systems (Long Beach, CA)
2016 Department of Industrial and Systems Engineering, KAIST
2016 Young Researchers Workshop, School of ORIE, Cornell University

Professional Service

Reviewing

Journals *Operations Research*, *Management Science*, *Journal of the American Statistical Association*, *Mathematical Programming*, *Journal of Machine Learning Research*, *Transactions on Pattern Analysis and Machine Intelligence*, *Automatica*.

Conferences *Neural Information Processing Systems*, *Conference on Learning Theory*

Program committee and workshop organization

2021 Area chair, NeurIPS
2021 Co-organizer, JSM invited session on "distributional robustness, validity, causality, and generalizability"
2019 Co-organizer, INFORMS invited session on "AI and machine learning"