Michael Huang

https://mh3166.github.io/

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EDUCATION

University of Southern California, Los Angeles, CA

2017-2022 (Expected)

Ph.D. Student in Data Sciences and Operations

Thesis: Data-driven Optimization for the Small-Data Regime

Advisors: Vishal Gupta, Paat Rusmevichientong

Columbia University, New York, NY

2011-2016

M.S. in Operations Research

2016

B.S. in Operations Research, Minor in Computer Science

2015

Professional Experience

IBM, Yorktown Heights, NY

2020

Research Intern

- Developed a gradient-based, end-to-end learning decision tree framework for classification and regression settings specialized for high dimensional settings

Mora, Boston, MA 2019

Co-founder and Chief Data Scientist

- Mora focuses on designing efficient and scalable platforms to help patients seeking mental healthcare find providers
- Start-up accepted into Harvard Business School Rock Incubator Venture Program
- Developing a matching algorithm to improve the quality of behavioral healthcare experience and referral process
- Collaborated with Harvard University Health Services to improve recommendations generated from existing referral database

Aquant Capital Management, LLC, New York, NY

2016

Consultant

- Replicated a private equity fund strategy through a risk-adjusted portfolio of small, value stocks
- Built a tool based on game theory model to optimize bidding strategy for auctions

Haidar Capital, New York, NY

2014-2015

Intern

- Authored software to automate profit and loss reconciliations
- Researched competitor funds focusing on macro strategy to identify potential and unexplored ideas

Commodity Futures Trading Commission, New York, NY

2014

Surveillance Analyst Intern

- Developed tools and quantitative models to detect disruptive trading practices

RESEARCH Interests

Large-scale, data-driven optimization with scarce data and algorithm design. Applications in transportation, healthcare, and recommender systems.

Honors and Awards

Marshall Outstanding Researcher Award

2021

- One of two fellowship awards of \$500 given to PhD students exemplifying excellence in research

2nd Place, Correlation One Datathon, West Coast Regional

2020

- Won 2nd prize of \$2500 in data science competition with over 1000 total applicants that used real datasets to answer open-ended problems in urban transportation.

- Our project looked to identify the causal effects of introducing a bike share system in New York. We primarily focused on the green benefits of bike share by estimating the reduction in taxi usage after the introduction of Citibike. This was achieved by using weather, the presence of rain, as an instrumental variable to identify what proportion of Citibike users originally used taxis as their primary mode of transportation. This helped identify which neighborhoods would benefit the most from having more Citibike stations.

1st Place, Correlation One Datathon, Southern California

2017

- Won 1st prize of \$20000 in data science competition with over 1000 total applicants that used real datasets to answer open-ended problems in urban transportation.
- Our winning project identified neighborhoods in NYC that needed more access to public transportation by studying how the introduction of Uber impacted travel. We measured the benefits of investing in more transportation for a specific neighborhood by constructing a metric that quantified the excess demand growth in transportation usage as a result of the introduction of Uber.

Marshall/Graduate School Fellowship

2017-2022

- Merit-based fellowship for graduate students to support their doctoral work, covering their tuition and stipend.

The Robert Gartland Fellowship

2016

- Fellowship of \$5000 to support M.S. students in the Columbia IEOR department, who have demonstrated academic excellence and professional promise in engineering and its business applications.

Publications

- 1. "Dynamic server assignment in multiclass queues with shifts, with application to nurse staffing in emergency departments." with C. W. Chan and V. Sarhangian.

 Operations Research, 2021.
 - Implemented data driven web-app for Weill Cornell Medicine which reduced length of stay up to 25% hours
- 2. "Extending Search Phases in the Micali-Vazirani Algorithm." with C. Stein.

 16th International Symposium on Experimental Algorithms, 2017. (44% acceptance rate)

Working Papers

3. "Learning Policy Performance for Weakly-Coupled Linear Optimization in the Small-Data, Large-Scale Regime." with V. Gupta, and P. Rusmevichientong.

Targeted Journal: Management Science, July 2021

WORK IN PROGRESS

4. "Decomposition Methods for Urban Transportation in the Small-Data, Large-Scale Regime." with V. Gupta and P. Rusmevichientong,

Targeted Journal: Operations Research

TEACHING EXPERIENCE

Instructor

BUAD 311 Operations Management

Fall 2020

USC Marshall School of Business

Undergraduate Core

Rating: 4.63/5.00

Core class with 28 students covering fundamental concepts in process analysis, queueing, decision analysis, revenue management, and supply chain

Teaching Assistant

BUAD 311 Operations Management

Spring 2020

USC Marshall School of Business

Undergraduate Core

Supported 500+ students across all sessions including office hours three times a week and coordinated with teaching team to create exams

CSOR 4231 Analysis of Algorithms I

Fall 2016

Columbia University

Undergraduate and Graduate Core

Supported 100+ students with weekly office hours and coordinated with instructor to design homework and exam questions

Other

IEOR 4405 Production Scheduling

Spring 2016

Columbia University

Undergraduate Core

Course assistant in charge of grading homework and exams for 45 students

Projects

Impact of Improved Logistics on Customer Satisfaction

2020

- The project studied how improving logistics in for the Brazilian e-commerce company Olist can improve customer satisfaction. Using analysis which applied instrumental variables, matching for causal inference, and natural language processing. we identified two important operations levers that improve customer satisfaction: earlier package arrival and reducing the number of shipments. Using these insights, we prescribed potential regions in Brazil where Olist should expand their existing supply chain to improve customer satisfaction while optimizing their growth in the Brazilian market.

Emergency Department Nurse Scheduler

2016-2017

- Implemented web application to schedule nurses for a trial at Weill Cornell Medicine which reduced length of stay up to 2.5 hours.
- Developed data-driven nurse scheduling policies based on "Dynamic server assignment in multiclass queues with shifts, with application to nurse staffing in emergency departments."

INVITED TALKS 1. "Learning Policy Performance for Weakly-Coupled Linear Optimization in the Small-Data, Large-Scale Regime"

INFORMS Annual Meeting

Oct. 2021

2. "Decomposition Methods for Small-Data, Large-Scale Discrete Optimization"

INFORMS Annual Meeting, Virtual

Nov. 2020

INFORMS Annual Meeting, Seattle, WA

Oct. 2019

3. "Extending Search Phases in the Micali-Vazirani Algorithm"

Symposium on Experimental Algorithms, London, UK

Jun. 2017

SERVICE

Conference Organization: INFORMS Session Chair 2019, "Emerging Topics in Data-Driven Optimization"

Computing

Python, R, Julia, C/C++, SQL, Mathematica, Matlab, Gurobi