Min-hwan Oh updated: December 2020

CONTACT Information Rm. 419 Graduate School of Data Science

minoh@snu.ac.kr https://minoh.io

Seoul National University

1 Gwanak-ro, Gwanak-gu, Seoul, South Korea, 08826

ACADEMIC APPOINTMENT Seoul National University, Seoul, South Korea

Graduate School of Data Science

Assistant Professor (Tenure Track)

September 2020–Present

RESEARCH INTERESTS Sequential decision making under uncertainty, reinforcement learning, bandit algorithms, statistical machine learning

EDUCATION

Columbia University, New York, NY, USA

Ph.D., Operations Research

2020

Ph.D. Specialization in Data Science

Advisor: Garud Iyengar / Co-advisor: Assaf Zeevi

Dissertation: Sequential Decision Making with Combinatorial Actions and High-Dimensional Contexts

• INFORMS George B. Dantzig Dissertation Award Finalist, 2020

Columbia University, New York, NY, USA

B.A., Mathematics–Statistics

2015

Summa cum laude

Departmental Honors in Statistics

Phi Beta Kappa

Preprint Papers

13. Sparsity-Agnostic Lasso Bandit.

M. Oh, G. Iyengar, and A. Zeevi

• INFORMS Applied Probability Society Student Paper Award Finalist, 2020

12. Counting and Segmenting Sorghum Heads.

M. Oh, P. Olsen, and K.N. Ramamurthy

REFEREED PUBLICATIONS 11. Multinomial Logit Contextual Bandits: Provable Optimality and Practicality.

M. Oh and G. Iyengar

Proceedings of the 35th AAAI Conference on Artificial Intelligence (AAAI), to appear, 2021.

10. Crowd Counting with Decomposed Uncertainty.

M. Oh, P. Olsen, and K.N. Ramamurthy

Proceedings of the 34th AAAI Conference on Artificial Intelligence (AAAI), 11799-11806, 2020.

9. Thompson Sampling for Multinomial Logit Contextual Bandits.

M. Oh and G. Iyengar

Advances in Neural Information Processing Systems (NeurIPS), 3145–3155, 2019.

### 8. Sequential Anomaly Detection using Inverse Reinforcement Learning.

M. Oh and G. Iyengar

Proceedings of the 25th ACM SIGKDD International Conference on Knowledge Discovery & Data Mining (KDD). 1480–1490, 2019.

- Oral presentation in research paper track (top 9% of total submissions)
- 7. Automatic event detection in basketball using Hidden Markov Models with energy based defensive assignment.

S. Keshri, M. Oh, S. Zhang, and G. Iyengar

Journal of Quantitative Analysis in Sports 15(2), 141-153, 2019.

# 6. Adaptive Pattern Matching with Reinforcement Learning for Dynamic Graphs.

H. Kanezashi, T. Suzumura, D. Garcia-Gasulla, M. Oh, and S. Matsuoka *IEEE International Conference on High Performance Computing, Data, and Analytics (HiPC)*, 92–101, 2018.

• Best Paper Award winner

### 5. Learning Graph Topological Features via GAN.

W. Liu, H. Cooper, M. Oh, P.Y. Chen, S. Yeung, F. Yu, T. Suzumura, G. Hu IEEE Access, 7, 21834–21843, 133600, 2019.

Preliminary version appeared at Workshop on Implicit Generative Models, International Conference on Machine Learning (ICML), 2017.

# 4. Efficient "Shotgun" Inference of Neural Connectivity from Highly Sub-sampled Activity Data.

D. Soudry, S. Keshri, P. Stinson, M. Oh, G. Iyengar, and L. Paninski *PLoS Computational Biology, 11 (10), e1004464, 2015.* 

#### 3. Graphical Model for Basketball Match Simulation.

M. Oh, S. Keshri, and G. Iyengar

MIT Sloan Sports Analytics Conference, 2015.

• Finalist in Research Paper Competition (top 2% of total submissions)

#### Working Papers

## 2. Unsupervised segmentation of neuroanatomy from multispectral images.

U. Sümbül, M. Oh, J. Wohlwend, D. Roossien Jr., F. Chen, N, Barry, A. Marblestone, J. Cunningham, D. Cai, E. Boyden, and L. Paninski.

# 1. Directed Exploration in PAC Model-free Reinforcement Learning. M. Oh and G. Iyengar.

Preliminary version appeared at Exploration in Reinforcement Learning Workshop, International Conference on Machine Learning (ICML), 2018.

• 2nd place winner, 2018 INFORMS Annual Meeting Poster Competition

### Industry Experience

### IBM T. J. Watson Research Center, Yorktown Heights, NY, USA

Computational and Statistical Learning Group at IBM Research AI

Summer Research Intern

May-August 2018

Summer Research Intern

May-August 2017

Fall 2015, Spring 2016

| Honors and |  | 0000    |  |  |
|------------|--|---------|--|--|
| Awards     | George B. Dantzig Dissertation Award Finalist, INFORMS                             | 2020    |  |  |
|            | Student Paper Award Finalist, INFORMS Applied Probability Society 2                |         |  |  |
|            | QSR Data Challenge Award Winner, INFORMS   | 2020    |  |  |
|            | NAVER Doctoral Fellowship, NAVER Corporation                                       | 2020    |  |  |
|            | CKGSB Doctoral Fellowship, Columbia University 2018                                | 3-2020  |  |  |
|            | Outstanding Teaching Assistant Award, Columbia University                          | 2020    |  |  |
|            | AAAI Student Scholarship, AAAI   | 2020    |  |  |
|            | NeurIPS Travel Award, Neural Information Processing Systems                        | 2019    |  |  |
|            | KDD Student Travel Award, ACM SIGKDD   | 2019    |  |  |
|            | KSEA-KUSCO Scholarship, KSEA   | 2019    |  |  |
|            | W. Edwards Deming Doctoral Fellowship, Columbia University 201                     | 8-2019  |  |  |
|            | Best Paper Award, IEEE International Conference on HiPC                            | 2018    |  |  |
|            | 2nd Place Winner, INFORMS Annual Meeting Poster Competition                        | 2018    |  |  |
|            | Summa cum laude, Columbia University   | 2015    |  |  |
|            | Statistics Departmental Honors, Columbia University                                | 2015    |  |  |
|            | Phi Beta Kappa Honor Society, Columbia University                                  | 2015    |  |  |
|            | Travel Grant, Statistical & Applied Mathematical Sciences Institute                | 2014    |  |  |
|            | John Northcott Scholarship, Columbia University 2012                               | 2-2015  |  |  |
|            | Dean's List, Columbia University 2011  | -2015   |  |  |
|            | Dean's Scholarship, Columbia University  | 2011    |  |  |
|            | <del>-</del> /   |         |  |  |
| Teaching   | Seoul National University, Seoul, South Korea                                      |         |  |  |
| Experience | Graduate School of Data Science  |         |  |  |
|            | Data Science & Reinforcement Learning Sprin  | g 2021  |  |  |
|            | Special Lecture in Data Science: Reinforcement Learning Fall 202                   |         |  |  |
|            | Columbia University, New York, NY, USA   |         |  |  |
|            | Columbia University Science Honors Program Graduate Instructor                     |         |  |  |
|            | Graph Theory by Example Spring   | g 2020  |  |  |
|            | Department of Industrial Engineering and Operations Research<br>Teaching Assistant |         |  |  |
|            | IEOR 4720 — Deep Learning Fal  | ll 2018 |  |  |
|            | IEOR 4650 — Business Analytics Spring 2017, Spring                                 | g 2018  |  |  |
|            | •  | ll 2017 |  |  |
|            | IEOR 4404 — Simulation Fal   | ll 2016 |  |  |

IEOR 3106/4106 — Stochastic Models

|                 | Guest Lecturer  |               |
|-----------------|---|---------------|
|                 | IEOR 4650 — Business Analytics                                  | Spring 2020   |
|                 | IEOR 4106 — Stochastic Models                                   | Spring 2016   |
|                 | Department of Mathematics                                       |               |
|                 | Teaching Assistant (as undergraduate)                           | E-11 2014     |
|                 | MATH 4106 — Modern Analysis I<br>MATH 2010 — Linear Algebra     | Fall 2014     |
|                 | MATH 2010 — Elliear Algebra  MATH 1202 — Calculus IV            | Spring 2014   |
|                 | MATH 1202 — Calculus IV MATH 1201 — Calculus III                | Fall 2013     |
|                 | MATH 1201 — Calculus III  | Spring 2013   |
| Invited Talks & | "Towards Real-Life Reinforcement Learning"                      |               |
| Conference      | Korea Research Institute of Ships and Ocean Engineering         | January 2021  |
| Presentation    | Data Science Seminar, Seoul National University                 | August 2020   |
|                 | "Sparsity-Agnostic Lasso Bandit"                                |               |
|                 | INFORMS 2020  | November 2020 |
|                 | Virtual Conference on Reinforcement Learning for Real Life      | June 2020     |
|                 | "Thompson Sampling for Multinomial Logit Contextual Bandits"    |               |
|                 | INFORMS 2020  | November 2020 |
|                 | IFORS 2020 (postponed)  | June 2020     |
|                 | NeurIPS 2019, Vancouver   | December 2019 |
|                 | IBM Thomas J. Watson Research Center                            | November 2019 |
|                 | INFORMS Annual Meeting, Seattle                                 | October 2019  |
|                 | INFORMS Workshop on Data Mining & Decision Analytics            | October 2019  |
|                 | "Crowd Counting with Decomposed Uncertainty"                    |               |
|                 | INFORMS 2020  | November 2020 |
|                 | AAAI 2020, New York   | February 2020 |
|                 | Deming Doctoral Fellowship Seminar, Columbia University         | April 2019    |
|                 | "Multinomial Logit Contextual Bandits"                          |               |
|                 | INFORMS Annual Meeting, Seattle                                 | October 2019  |
|                 | MSOM Conference, Singapore                                      | July 2019     |
|                 | ICML 2019, Long Beach   | June 2019     |
|                 | RM&P Conference, Stanford University                            | June 2019     |
|                 | POMS Annual Conference, Washington D.C.                         | May 2019      |
|                 | Data Science Day, Columbia University                           | April 2019    |
|                 | "Sequential Anomaly Detection using Inverse Reinforcement Learn | ing"          |
|                 | INFORMS Workshop on Data Science                                | October 2019  |
|                 | KDD 2019, Anchorage   | August 2019   |

| "Automatic Event | Detection in | Basketball | using | $_{\rm HMM}$ | with | Energy | based | Defensive |
|------------------|--------------|------------|-------|--------------|------|--------|-------|-----------|
| Assignment"      |              |            |       |              |      |        |       |           |

| INFORMS Annual Meeting, Seattle                   | October 2019   |
|---|----------------|
| POMS Annual Conference, Washington D.C.           | May 2019       |
| Data Science Society Seminar, Columbia University | April 2018     |
| NESSIS, Harvard University                        | September 2017 |
| IBM Thomas J. Watson Research Center              | June 2017      |

### "Directed Exploration in PAC Model-Free Reinforcement Learning"

| INFORMS Annual Meeting, Phoenix                     | November 2018  |
|---|----------------|
| Princeton Day of Optimization, Princeton University | September 2018 |
| IBM Thomas J. Watson Research Center                | August 2018    |
| ICML 2018, Stockholm                                | July 2018      |

### "Graphical Model for Basketball Match Simulation"

| Data Science Day, Columbia University           | April 2016    |
|---|---------------|
| Sports Analytics Seminar, Columbia University   | March 2016    |
| Columbia EPIC Graduate Student Research Seminar | February 2016 |
| MIT Sloan Sports Analytics Conference, Boston   | February 2015 |

ACADEMIC & PROFESSIONAL SERVICES

Program Committee — KDD 2020, AAAI 2021, KDD 2021

Conference Reviewer — NeurIPS 2020, ICML 2021

Journal Reviewer — Operations Research, Management Science, JQAS

Session Chair — INFORMS Annual Meeting 2019; INFORMS Workshop on Data Mining & Decision Analytics 2019