Min-hwan Oh updated: December 2020

CONTACT Information 419 Graduate School of Data Science (Bldg 942) Seoul National University minoh@snu.ac.kr https://minoh.io

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

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 Title: 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

EMPLOYMENT

Seoul National University, Seoul, South Korea

Graduate School of Data Science

Assistant Professor

September 2020-Present

IBM T. J. Watson Research Center, Yorktown Heights, NY, USA Computational and Statistical Learning Group at IBM Research AI

Research Intern

May-August 2018

Research Intern May-August 2017

RESEARCH INTERESTS

Sequential decision making under uncertainty, reinforcement learning, contextual bandits, statistical machine learning

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. Ivengar

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

TEACHING EXPERIENCE

Instructor, Columbia University

Graph Theory by Example, Science Honors Program

Spring 2020

Guest Lecturer, Columbia University

IEOR 4650 — Business Analytics

Spring 2020

IEOR 4106 — Stochastic Models

Spring 2016

	Teaching Assistant , Columbia University Department of Industrial Engineering and Operations Rese	arch		
	IEOR 4720 — Deep Learning	Fall 2018		
	-	ng 2017, Spring 2018		
	IEOR 4007 — Optimization Methods for FE	Fall 2017		
	IEOR 4404 — Simulation	Fall 2016		
	IEOR $3106/4106$ — Stochastic Models Fa	all 2015, Spring 2016		
	Teaching Assistant (as undergraduate), Columbia University Department of Mathematics			
	MATH 4106 — Modern Analysis I	Fall 2014		
	MATH 2010 — Linear Algebra	Spring 2014		
	MATH 1202 — Calculus IV	Fall 2013		
	MATH 1201 — Calculus III	Spring 2013		
	Teaching Assistant (as undergraduate), Columbia Business School			
	Doctoral Machine Learning Workshop	Summer 2014		
Honors and Awards	George B. Dantzig Dissertation Award Finalist, INFORMS 2020			
AWARDS	Student Paper Award Finalist, INFORMS Applied Probability Society 2020			
	$\mathbf{QSR} \ \mathbf{Data} \ \mathbf{Challenge} \ \mathbf{Award} \ \mathbf{Winner}, \ \mathbf{INFORMS}$	QSR Data Challenge Award Winner, INFORMS 2020		
	${\bf NAVER~Doctoral~Fellowship}, {\rm NAVER~Corporation}$	2020		
	CKGSB Doctoral Fellowship, Columbia University	2018 – 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 2018-2019			
	Best Paper Award, IEEE International Conference on H	iPC 2018		
	2nd Place Winner, INFORMS Annual Meeting Poster C	ompetition 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 Science	es Institute 2014		
	John Northcott Scholarship, Columbia University	2012 – 2015		
	Dean's List, Columbia University	2011-2015		
	Dean's Scholarship, Columbia University	2011		

July 2018

Invited Talks &	"Sparsity-Agnostic Lasso Bandit"				
Conference Presentation	INFORMS 2020	November 2020			
	Virtual Conference on Reinforcement Learning for Real Life	June 2020			
	"Towards Real-Life Reinforcement Learning"				
	Data Science Seminar, Seoul National University	August 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 (upcoming)	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 Learning"				
	INFORMS Workshop on Data Science	October 2019			
	KDD 2019, Anchorage	August 2019			
	"Automatic Event Detection in Basketball using 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

"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

Conference Reviewer — NeurIPS 2020

Journal Reviewer — Operations Research, Management Science, JQAS

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