Min-hwan Oh updated: December 2020

CONTACT Information Rm. 419 Graduate School of Data Science

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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		
	- /			
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 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	
	IEOR 4106 — Stochastic Models	Spring 2016
	Department of Mathematics Teaching Assistant (as undergraduate)	
	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
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 (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 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