

Sungho Shin

Mathematics and Computer Science Division, Argonne National Laboratory, Lemont, IL 60439

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Education

University of Wisconsin-Madison, Madison, WI 2021

Ph.D. in Chemical Engineering

Minor in Industrial Engineering

Thesis: *Graph-Structured Nonlinear Programming: Properties and Algorithms*

Thesis Advisor: Victor M. Zavala

Seoul National University, Seoul, South Korea 2016

B.S. in Chemical Engineering

B.S. in Mathematics

Thesis Advisors: Jong Min Lee (Chemical Engineering) and Seng Yeal Ha (Mathematics)

Summa cum Laude

Research Interests

control theory; model predictive control; nonlinear optimization; stochastic optimization; energy systems

Research Experience

Postdoctoral Appointee 2021–Present

Argonne National Laboratory, Lemont, IL

Mathematics and Computer Science Division

Supervisor: Mihai Anitescu

Research Assistant 2016–2021

University of Wisconsin-Madison, Madison, WI

Department of Chemical and Biological Engineering

Supervisor: Victor M. Zavala

Research Intern 2020

Los Alamos National Laboratory, Los Alamos, NM

Advanced Network Science Initiative

Supervisor: Carleton Coffrin and Kaarthik Sundar

Research Intern 2018

Argonne National Laboratory, Lemont, IL

Mathematics and Computer Science Division

Supervisor: Mihai Anitescu

Research Intern 2016

Seoul National University, Seoul, South Korea

Department of Chemical and Biological Engineering

Supervisor: Jong Min Lee.

Honors and Awards

Young Author Award , IFAC Conference on Nonlinear Model Predictive Control	2021
Young Author Award , IFAC International Symposium on Advanced Control of Chemical Processes	2021
CAST Directors' Student Presentation Award , AIChE	2020
Grainger Wisconsin Distinguished Graduate Fellowship , University of Wisconsin-Madison	2020–2021
Kwanjeong Scholarship , Kwanjeong Educational Foundation	2016–2020
Korea Presidential Science Scholarship , Korea Student Aid Foundation	2010–2016

Mentoring Experience

Argonne National Laboratory, Lemont, IL

Miao Li (Predoctoral Appointee)	Fall 2022–Present
Anthony Spyros Degleris (Stanford University)	Summer 2022
David Cole (University of Wisconsin-Madison)	Summer 2022
Rishabh Gupta (University of Minnesota)	Spring 2022

University of Wisconsin-Madison, Madison, WI

Sang-il Kwon (University of Wisconsin-Madison)	Fall 2017
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Teaching Experience

University of Wisconsin-Madison, Madison, WI

Statistics for Chemical Engineers , Teaching Assistant	Spring 2019
Process Dynamics and Control , Teaching Assistant	Fall 2018, Fall 2017

Seoul National University, Seoul, South Korea

Process Control and Design , Undergraduate Tutor	Fall 2015
Process Fluid Mechanics , Undergraduate Tutor	Spring 2015
Basic Chemistry , Undergraduate Tutor	Spring 2015

Professional Services

Academic Services

Session Chair INFORMS Annual Meeting (expected)	2022
Session Co-Chair AIChE Annual Meeting (expected)	2022
Reviewer AIChE Annual Meeting CAST Division (10B, 10E)	2022
Co-Chair , Summer Argonne Students Symposium,	2022
Judge , Research Presentation Sessions, Argonne Postdoctoral Research and Career Symposium	2021

Peer Review

Proposals: NSF

Journals: AIChE Journal; IEEE Transactions on Automatic Control; Automatica; Computers & Chemical Engineering; IEEE Control Systems Letters; IEEE Transactions on Control Systems Technology; Industrial & Engineering Chemistry Research; Journal of Optimization Theory and Applications; SIAM Journal on Optimization

Conferences: American Control Conference; IFAC Conference on Nonlinear Model Predictive Control; IFAC International Symposium on Advanced Control of Chemical Processes

Professional Affiliations

- American Institute of Chemical Engineers (AIChE)
- Institute of Electrical and Electronics Engineers (IEEE) – Control Systems Society
- Institute for Operations Research and the Management Sciences (INFORMS)
- Society for Industrial and Applied Mathematics (SIAM)

Publications

In Preparation

- [P2] **S. Shin** and M. Anitescu. Improved perturbation bounds for graph-induced banded systems and application to optimal control. In Preparation.
- [P1] **S. Shin**, S. Na, and M. Anitescu. Near-optimal performance of stochastic predictive control. In Preparation.

Under Review

- [U4] **S. Shin**, F. Pacaud, E. Contantinescu, and M. Anitescu. Constrained policy optimization for stochastic optimal control under nonstationary uncertainties. [arXiv:2209.13050](https://arxiv.org/abs/2209.13050). Under Review.
- [U3] D. Cole, **S. Shin**, F. Pacaud, V. M. Zavala, and M. Anitescu. Exploiting GPU/SIMD architectures for solving linear-quadratic MPC problems. 2022, [arXiv:2209.13049](https://arxiv.org/abs/2209.13049). Under Review.
- [U2] **S. Shin**, Y. Lin, G. Qu, A. Wierman, and M. Anitescu. Near-optimal distributed linear-quadratic regulator for networked systems. [arXiv:2204.05551](https://arxiv.org/abs/2204.05551). Under Review.
- [U1] F. Pacaud, **S. Shin**, M. Schanen, D. A. Maldonado, and M. Anitescu. Condensed interior-point methods: porting reduced-space approaches on GPU hardware. [arXiv:2203.11875](https://arxiv.org/abs/2203.11875). Under Review.

Journal Publications

- [J10] F. Pacaud, D. A. Maldonado, **S. Shin**, M. Schanen, and M. Anitescu. A feasible reduced space method for real-time optimal power flow. *Electric Power Systems Research*, 212:108268, 2022, [arXiv:2110.02590](https://arxiv.org/abs/2110.02590). doi:<https://doi.org/10.1016/j.epsr.2022.108268>.
- [J9] D. L. Cole, **S. Shin**, and V. Zavala. A julia framework for graph-structured nonlinear optimization. *Industrial & Engineering Chemistry Research*, 2022, [arXiv:2204.05264](https://arxiv.org/abs/2204.05264). doi:<https://doi.org/10.1021/acs.iecr.2c01253>.
- [J8] S. Na*, **S. Shin***, M. Anitescu, and V. M. Zavala. On the convergence of overlapping schwarz decomposition for nonlinear optimal control. *IEEE Transactions on Automatic Control*, 2022, [arXiv:2005.06674](https://arxiv.org/abs/2005.06674). doi:[10.1109/TAC.2022.3194087](https://doi.org/10.1109/TAC.2022.3194087). *Equal contribution.
- [J7] J. Jalving, **S. Shin**, and V. M. Zavala. A graph-based modeling abstraction for optimization: Concepts and implementation in Plasmo.jl. *Mathematical Programming Computation*, 2022, [arXiv:2006.05378](https://arxiv.org/abs/2006.05378). doi:[10.1007/s12532-022-00223-3](https://doi.org/10.1007/s12532-022-00223-3).
- [J6] **S. Shin**, M. Anitescu, and V. M. Zavala. Exponential decay of sensitivity in graph-structured nonlinear programs. *SIAM Journal on Optimization*, 32(2):1156–1183, 2022, [arXiv:2101.03067](https://arxiv.org/abs/2101.03067). doi:[10.1137/21M1391079](https://doi.org/10.1137/21M1391079).

- [J5] **S. Shin** and V. M. Zavala. Diffusing-horizon model predictive control. *IEEE Transactions on Automatic Control*, 2022, [arXiv:2002.08556](#). doi:10.1109/TAC.2021.3137100.
- [J4] **S. Shin**, V. M. Zavala, and M. Anitescu. Decentralized schemes with overlap for solving graph-structured optimization problems. *IEEE Transactions on Control of Network Systems*, 7(3):1225–1236, 2020, [arXiv:1810.00491](#). doi:10.1109/TCNS.2020.2967805.
- [J3] **S. Shin**, P. Hart, T. Jahns, and V. M. Zavala. A hierarchical optimization architecture for large-scale power networks. *IEEE Transactions on Control of Network Systems*, 6(3):1004–1014, 2019, [arXiv:2002.09796](#). doi:10.1109/TCNS.2019.2906917.
- [J2] **S. Shin**, O. S. Venturelli, and V. M. Zavala. Scalable nonlinear programming framework for parameter estimation in dynamic biological system models. *PLoS Computational Biology*, 15(3):e1006828, 2019. doi:10.1371/journal.pcbi.1006828.
- [J1] D. S. Kim, **S. Shin**, G. B. Choi, K. H. Jang, J. C. Suh, and J. M. Lee. Diagnosis of partial blockage in water pipeline using support vector machine with fault-characteristic peaks in frequency domain. *Canadian Journal of Civil Engineering*, 44(9):707–714, 2017. doi:10.1139/cjce-2016-0615.

Conference Publications

- [C6] **S. Shin** and V. M. Zavala. Controllability and observability imply exponential decay of sensitivity in dynamic optimization. In *7th IFAC Conference on Nonlinear Model Predictive Control*, volume 54, pages 179–184, 2021, [arXiv:2101.06350](#). doi:10.1016/j.ifacol.2021.08.542. Young Author Award.
- [C5] **S. Shin**, C. Coffrin, K. Sundar, and V. M. Zavala. Graph-based modeling and decomposition of energy infrastructures. In *11th IFAC International Symposium on Advanced Control of Chemical Processes*, volume 54, pages 693–698, 2021, [arXiv:2010.02404](#). doi:10.1016/j.ifacol.2021.08.322. Keynote Paper, Young Author Award.
- [C4] **S. Shin**, M. Anitescu, and V. M. Zavala. Overlapping Schwarz decomposition for constrained quadratic programs. In *2020 59th IEEE Conference on Decision and Control (CDC)*, pages 3004–3009, 2020, [arXiv:2003.07502](#). doi:10.1109/CDC42340.2020.9304139.
- [C3] Q. Lu, **S. Shin**, and V. M. Zavala. Characterizing the predictive accuracy of dynamic mode decomposition for data-driven control. In *21th IFAC World Congress*, volume 53, pages 11289–11294, 2020, [arXiv:2003.01028](#). doi:https://doi.org/10.1016/j.ifacol.2020.12.373.
- [C2] **S. Shin**, T. Faulwasser, M. Zanon, and V. M. Zavala. A parallel decomposition scheme for solving long-horizon optimal control problems. In *2019 IEEE 58th Conference on Decision and Control (CDC)*, pages 5264–5271, 2019, [arXiv:1903.01055](#). doi:10.1109/CDC40024.2019.9030139.
- [C1] **S. Shin**, A. D. Smith, S. J. Qin, and V. M. Zavala. On the convergence of the dynamic inner PCA algorithm. In *Foundations of Process Analytics and Machine Learning*, 2019, [arXiv:2003.05928](#).

Book Chapters, Technical Reports, and Others

- [B5] M. Anitescu, K. Kim, Y. Kim, A. Maldonado, F. Pacaud, V. Rao, M. Schanen, **S. Shin**, and A. Subramanian. Targeting Exascale with Julia on GPUs for multiperiod optimization with scenario constraints. *SIAG/OPT Views and News*, 2021. URL <http://wiki.siam.org/siag-op/images/siag-op/e/e8/ViewsAndNews-29-1.pdf>.
- [B4] P. F. Lang, **S. Shin**, and V. M. Zavala. SBML2Julia: interfacing SBML with efficient nonlinear Julia modeling and solution tools for parameter optimization. 2020, [arXiv:2011.02597](#).
- [B3] **S. Shin**, Q. Lu, and V. M. Zavala. Unifying theorems for subspace identification and dynamic mode decomposition. 2020, [arXiv:2003.07410](#).
- [B2] **S. Shin** and V. M. Zavala. Computing economic-optimal and stable equilibria for droop-controlled microgrids. 2018, [arXiv:2002.09802](#).
- [B1] **S. Shin** and V. M. Zavala. Multi-grid schemes for multi-scale coordination of energy systems. In *Energy Markets and Responsive Grids*, pages 195–222. Springer, 2018, [arXiv:2002.10680](#). doi:10.1007/978-1-4939-7822-9_9.

Dissertations

- [D1] **S. Shin**. *Graph-Structured Nonlinear Programming: Properties and Algorithms*. The University of Wisconsin-

Madison, 2021.

Presentations

Invited Talks

- [I5] **S. Shin**. Scalable decision-making for energy infrastructures: Theory, algorithms, and software. Young Researcher Symposium, Seoul National University (Virtual), 2022.
- [I4] **S. Shin**, M. Anitescu, and V. M. Zavala. Graph-structured nonlinear programming: Properties and algorithms. ALOP colloquium, Trier University (Virtual), 2021.
- [I3] **S. Shin**, M. Anitescu, and V. M. Zavala. Graph-structured nonlinear programming: Properties and algorithms. Rigorous Systems Research Group, Caltech (Virtual), 2021.
- [I2] **S. Shin** and V. M. Zavala. Graph-structured optimization for energy infrastructures. Department of Chemical and Biological Engineering Seminar, University of Wisconsin-Madison (Virtual), 2021.
- [I1] **S. Shin**, M. Anitescu, and V. M. Zavala. Exponential decay of sensitivity in graph-structured nonlinear programs. University of Bayreuth (Virtual), 2020.

Conference Talks

- [T14] **S. Shin**. MadNLP.jl: A mad nonlinear programming solver. JuliaCon2021.
- [T13] **S. Shin** and V. M. Zavala. Controllability and observability imply exponential decay of sensitivity in dynamic optimization. 7th IFAC Conference on Nonlinear Model Predictive Control (Virtual), 2021.
- [T12] **S. Shin**, C. Coffrin, K. Sundar, and V. M. Zavala. Graph-based modeling and decomposition of energy infrastructures. 11th IFAC International Symposium on Advanced Control of Chemical Processes (Virtual), 2021.
- [T11] **S. Shin**, M. Anitescu, and V. M. Zavala. Overlapping schwarz decomposition for constrained quadratic programs. 58th IEEE Conference on Decision and control (Virtual), 2020.
- [T10] **S. Shin**, V. M. Zavala, and M. Anitescu. Unifying theorems for subspace identification and dynamic mode decomposition. AIChE Annual Meeting (Virtual), 2020.
- [T9] **S. Shin** and V. M. Zavala. Diffusing-horizon model predictive control. AIChE Annual Meeting (Virtual), 2020.
- [T8] **S. Shin**, M. Anitescu, and V. M. Zavala. Overlapping domain decomposition schemes for solving graph-structured optimization problems. AIChE Annual Meeting (Virtual), 2020.
- [T7] **S. Shin**, T. Faulwasser, M. Zanon, and V. M. Zavala. A parallel decomposition scheme for solving long-horizon optimal control problems. 58th IEEE Conference on Decision and control, Nice, France, 2019.
- [T6] **S. Shin**, V. M. Zavala, and M. Anitescu. Overlapping domain decomposition schemes for solving graph-structured optimization problems. AIChE Annual Meeting, Orlando, FL, 2019.
- [T5] **S. Shin** and V. M. Zavala. Low-rank system identification from high-dimensional data. Computing in Engineering Forum, Madison, WI, 2019.
- [T4] **S. Shin**, A. D. Smith, S. J. Qin, and V. M. Zavala. Optimization algorithms for dynamic latent variable problems. MLSE, Atlanta, GA, 2019.
- [T3] **S. Shin** and V. M. Zavala. Stability-preserving economic optimization of microgrids. AIChE Annual Meeting, Pittsburgh, PA, 2018.
- [T2] **S. Shin** and V. M. Zavala. Multi-grid (hierarchical) control of power networks. AIChE Annual Meeting, Minneapolis, MN, 2017.
- [T1] **S. Shin**, O. S. Venturelli, and V. M. Zavala. Large-scale estimation techniques for dynamic microbial community networks. TWCCC Fall Meeting, Madison, WI, 2017.

Software Products

- [S1] **MadNLP.jl** (Main developer)
 - a nonlinear programming solver
 - allows for exploiting problem structures via abstract KKT system feature
 - allows for solving dense nonlinear optimization problems on GPU efficiently

- <https://github.com/MadNLP/MadNLP.jl>

[S2] **Plasmo.jl** (Contributor)

- a graph-based algebraic modeling framework
- <https://github.com/plasmo-dev/Plasmo.jl>

[S3] **MadDiff.jl** (Main developer)

- a sparse automatic differentiation and algebraic modeling tool
- <https://github.com/sshin23/MadDiff.jl>

[S4] **DynamicNLPModels.jl** (Contributor)

- a GPU-friendly modeling tool for dynamic optimization problems
- <https://github.com/MadNLP/DynamicNLPModels.jl>

[S5] **BlockNLPModels.jl** (Contributor)

- a data structure for block nonlinear programming models
- <https://github.com/exanauts/BlockNLPModels.jl>

[S6] **BlockNLPAgorithms.jl** (Contributor)

- a decomposition solver for BlockNLPModels
- <https://github.com/exanauts/BlockNLPAgorithms.jl>

[S7] **SBML2Julia** (Contributor)

- a tool for estimating parameters of biological system models in SBML format
- <https://github.com/paulflang/SBML2Julia>

References

Provided upon request.

Last updated: October 7, 2022