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Summary _

· Multidisciplinary researcher ("investigator") with expertise in statistical modeling and data-driven simulations. · Proven track record of delivering scalable solutions for high-impact challenges and actively contributing to cross-functional collaborations.

Education .

University of North Carolina at Chapel Hill (UNC) | Ph.D. in Statistics and Operations Research

Chapel Hill, NC

• Advisor: Dr. Vladas Pipiras (Qualification Exam: Probability theory, Statistical theory)

Aug 2021 - May 2026

- Cambanis-Hoeffding-Nicholson Award & for outstanding academic performance in first-year doctoral program.
- Korean Government Scholarship for Overseas Study (\$80K): 5 students in Intelligent Infrastructure selected nationwide.

Seoul National University (SNU) | M.S. in Statistics

Seoul, South Korea

· Advisor: Dr. Hee-Seok Oh

Mar 2019 - Feb 2021

Seoul National University (SNU) | B.S. in Statistics, Minored in Computer Science and Engineering

Mar 2015 - Feb 2019

The Presidential Science Scholarship (Tuitions and incentives): 24 students in the Mathematics field selected nationwide.

Work Experience.

Moloco | Software Engineer Research Intern | Seattle, WA

May 2023 - Aug 2023

- Extracted large-scale ML model data using SQL. Run simulation, draw inference, and visualize data using Python.
- Researched on exploration strategies and distribution shifts for real-time bidding price prediction for online ads (link 🗹).

Lawrence Livermore National Laboratory | NSF Mathematical Sciences Graduate Intern | remote

May 2022 - Jul 2022

- Contributed to libROM Z, a lightweight, scalable C++ library for nonlinear dynamical problems. ([1], [3]) Livermore, CA
- Worked on hyper-reduction sampling in data-driven physics simulation applied to diffusion, hyperelasticity, hydrodynamics.

Research Experience _

Statistical Machine Learning and Methodologies

 Uncertainty quantification in multi-fidelity system [3-6] (UNC, 21-24) Probability density function estimation of limited highfidelity outputs by leveraging (cheap) surrogate models through (i) nonparametric kernel density estimation with importance sampling [4] and (ii) a parametric ensemble estimator approach [3], with emphasis on extreme outputs. Simulations via R.

Spatio-temporal Modeling in Latent Space, Time-series Analysis

- · Physics-informed neural networks (PINNs) [2] (UNC, '24) Developed reduced-order modeling for PINNs to approximate PDE solutions. Modeled latent-state dynamics with neural ODEs, employed implicit neural representation as a decoder and applied insights from 3D graphics to impose boundary conditions. All research with PyTorch and Python, HPC, GPU clusters.
- Spatio-temporal analysis of particular matter (SNU, '21) Applied dynamic factor model and the EM algorithm for forecasting, missing data imputation, and quantile analysis Z. Latent state modeling with linear projection and time-series model.
- Multi-scale time-series clustering [7] (SNU, 19-20) applied to step count data from wearable devices and COVID-19 data.

Course Projects at UNC / Undergraduate Research at SNU

- Generative diffusion models

 for Advanced Machine Learning, Talk

 for High-Dimensional Time-Series class. (UNC 23-24)
- MRI Stroke Lesion Segmentation (SNU, '18) (SNU, '18) Used ensemble of FCN and U-Net architecture via Keras and Python.

Teaching Experience _

Instructor UNC: STOR 155 Introduction to Data Models and Inference (24F)

Teaching Assistant UNC: Introduction to Deep Learning (22Sp, Led labs on SVM, CNN, LSTM, VAE, GAN, etc), Methods of Data Analysis (22Sp, 21F), SNU: Sampling Design and Survey (20F), Design and Analysis of Experiments (20Sp), Lab (20Sp, 19F)

Publications _

- [1] S. Cheung et al., 'Survey on quadrature point selection in hyper-reduced order models for finite element methods' (In prep).
- [2] M. Kim, T. Wen, K. Lee, Y. Choi, (2024), 'Physics-informed reduced order model with conditional neural fields' , NeurIPS 2024 Workshop on Machine Learning and the Physical Sciences. keywords: implicit neural representation, physics-informed neural network, autoencoder
- [3] M. Kim, B. Brown, V. Pipiras, 'Parametric multi-fidelity Monte Carlo estimation with applications to extremes' Z, submitted to Technometrics.
- [4] M. Kim, K. O'Connor, V. Pipiras, T. Sapsis, (2024+), 'Sampling low-fidelity outputs for estimation of high-fidelity density and its tails' . SIAM/ASA Journal on Uncertainty Quantification, keywords: kernel density estimation, importance sampling, extreme value theory
- [5] M. Kim, V. Pipiras, T. Sapsis. (2024), 'Statistical Reduced-Order Modeling of Peaks of Vertical Bending Moment in Irregular Waves', Proceedings of the 35th Symposium on Naval Hydrodynamics (SNH), Nates, France.
- [6] M. Kim, V. Pipiras, A. Reed, K. Weems, (2023), 'Calibration of low-fidelity ship motion programs through regressions of high-fidelity forces' 🗹, Ocean Engineering 290, 116321.
- [7] M. Kim, H. Oh, and Y. Lim, (2023), 'Zero-Inflated Time-Series Clustering Via Ensemble Thick-Pen Transform' C, Journal of Classification 40.

Technologies .