Chapel Hill, NC

Mar 2019 - Feb 2021



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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

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

Advisor: Dr. Vladas Pipiras
 M.S. in Statistics, Seoul National University (SNU)
 Seoul, South Korea

Advisor: Dr. Hee-Seok Oh

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

Mar 2015 – Feb 2019

# Research Experience

## Statistical Machine Learning and Methodologies

• Uncertainty Quantification in Multi-fidelity system [2, 4, 5, 6] (UNC) Probability density estimation of high-fidelity (random) outputs by leveraging (lower-cost) surrogate models through (i) nonparametric kernel density estimation with importance sampling [4] and (ii) a parametric ensemble estimator approach [2], both optimized for uncertainty reduction. Simulations with R. Spatio-temporal modeling in latent space, time-series analysis

- Physics-informed Neural Networks [3] (UNC) Developed physics-informed reduced-order modeling for approximating (spatio-temporal) PDE solutions. Latent state dynamics were modeled with Neural ODEs. Used implicit neural representation to en/decode the space and apply insights from 3D graphics to impose boundary conditions. All research with PyTorch and Python.
- Spatio-temporal analysis of particular matter (SNU) Applied dynamic factor model and the EM algorithm for forecasting and missing data imputation. Latent state dynamics were modeled with time-series model and a linear subspace projection.

# **Work Experience**

## Moloco | Software Engineer Research Intern | Seattle, WA

May 2022 – Aug 2022

- Extracted bidding price data using **SQL** and ran simulation, drew inference, tested hypotheses, and visualized data using **Python**.
- Researched on reinforcement learning and distribution shifts for real-time bidding price prediction for online ads (link ☑).

### Lawrence Livermore National Laboratory | NSF Mathematical Sciences Graduate Intern | remote ([1], [3])

Livermore, CA

- Contributed to *libROM* ☑, a lightweight, scalable C++ library for nonlinear dynamical problems.
- May 2021 Jul 2021
- Worked on sampling nodes in data-driven large-scale physics simulation with MPI-based parallel computing and HPC clusters.

#### **Selected Honors and Awards**

- Cambanis-Hoeffding-Nicholson Award (2022) UNC, for outstanding academic performance in first-year doctoral program.
- NSF Mathematical Sciences Graduate Internship (2022) Oak Ridge Institute for Science and Education.
- Korean Government Scholarship for Overseas Study (2021, \$80,000) Korean Government, 5 students in the Intelligent Infrastructure field selected nationwide for a doctoral study abroad program.
- The Presidential Science Scholarship (2015, Tuitions and incentives) Top national scholarship for outstanding STEM students.

### Teaching Experience

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

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

# **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, B. Brown, V. Pipiras, 'Parametric multi-fidelity Monte Carlo estimation with applications to extremes' , submitted to *Technometrics*.
- [3] **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, neural ODE, Autoencoder**
- [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 (to appear). 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' , Journal of Classification 40, 407–431. keywords: 1440-dimensional step count data from wearable device, COVID-19 data

#### **Technologies**