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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 2022 - Aug 2022

- Extracted bidding price data using **SQL** and ran simulation, drew inference, and visualized 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 2021 - Jul 2021

- Contributed to *libROM* Z, a lightweight, scalable C++ library for nonlinear dynamical problems. ([1], [3]) Livermore, CA
- Worked on sampling nodes in data-driven physics simulation with MPI-based parallel computing and HPC clusters.

Research Experience _

Statistical Machine Learning and Methodologies

• Uncertainty quantification in multi-fidelity system [3-6] (UNC, 21-24) Probability density estimation of high-fidelity (expensive) outputs by leveraging (cheap) surrogate models through (i) nonparametric kernel density estimation with importance sampling [4] and (ii) a parametric ensemble estimator approach [3], optimized for uncertainty reduction. Simulations via R.

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

- · Physics-informed neural networks (PINNs) [2] (UNC, '24) Developed physics-informed reduced-order modeling to approximate PDE solutions. Latent-state dynamics were modeled with neural ODEs. Used implicit neural representation as a decoder and applied insights from 3D graphics to impose boundary conditions. All research with PyTorch and Python.
- Spatio-temporal analysis of particular matter (SNU, '21) Applied dynamic factor model and the EM algorithm for forecasting, missing data imputation, and quantile analysis . 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 Project / Undergraduate Research

- MRI Stroke Lesion Segmentation (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 .