## SHAONING HAN

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## RESEARCH INTERESTS

- Methodologies: mixed-integer programming, nonconvex and nonsmooth optimization, submodular optimization, variational inequality, (parametric) pivoting methods
- Applications: inference problems with combinatorial structures in statistics and machine learning, portfolio optimization and risk, data science, signal denoising, revenue management

# ACADEMIC **EMPLOYMENT**

Postdoctoral researcher, University of Southern California, August 2022 - Present

• Advisor: Jong-Shi Pang

#### **EDUCATION**

Ph.D in Industrial Engineering, University of Southern California, August 2022

• Advisor: Andrés Gómez

B.S. in Mathematics, University of Science and Technology of China, June 2017

## HONORS & AWARDS

- Third Place, 2023 INFORMS Junior Faculty Interest Group (JFIG) Paper Competition
- Honorable Mention, 2023 Journal of Global Optimization Best Paper Award

## **JOURNAL PAPERS**

1. Continuous Selections of Solutions to Parametric Variational Inequalities.

Shaoning Han, and Jong-Shi Pang.

SIAM Journal on Optimization (Accepted) (2023).

2. 2×2-Convexifications for Convex Quadratic Optimization with Indicator Variables.

Shaoning Han, Andrés Gómez, and Alper Atamtürk.

Mathematical Programming (2023).

- 3. Comparing Solution Paths of Sparse Quadratic Minimization with a Stieltjes Matrix. Ziyu He, **Shaoning Han**, Andrés Gómez, Ying Cui, and Jong-Shi Pang. Mathematical Programming (2023).
- 4. Some Strongly Polynomially Solvable Convex Quadratic Programs with Bounded Variables.

Jong-Shi Pang, and **Shaoning Han**.

**SIAM Journal on Optimization** (2023), Vol. 33 (2), pp. 899–920.

5. The Equivalence of Optimal Perspective Formulation and Shor's SDP for Quadratic Programs with Indicator variables.

Shaoning Han, Andrés Gómez, and Alper Atamtürk.

**Operations Research Letters** (2022), Vol. 50 (2), pp. 195–198.

6. Fractional 0-1 Programming and Submodularity.

Shaoning Han, Andrés Gómez, and Oleg A. Prokopyev.

Journal of Global Optimization (2022), Vol. 84, pp. 77–93.

• Honorable Mention, Journal of Global Optimization Best Paper Award (2023)

7. Sparse and Smooth Signal Estimation: Convexification of  $\ell_0$ -Formulations. Alper Atamtürk, Andrés Gómez, and **Shaoning Han**. [alphabetical order] **Journal of Machine Learning Research** (2021), Vol. 22 (52), pp. 1–43.

#### PREPRINTS

1. Compact Extended Formulations for Low-rank Functions with Indicator Variables. Shaoning Han, and Andrés Gómez.

Minor revision under review at Mathematics of Operations Research (2023).

- Third Place, INFORMS JFIG Paper Competition (2023).
- 2. On the Number of Pivots of Dantzig's Simplex Methods for Linear and Convex Quadratic Programs.

Shaoning Han, Xinyao Zhang, and Jong-Shi Pang.

Minor revision under review at Operations Research Letters (2023).

- Analysis of a Class of Minimization Problems Lacking Lower Semicontinuity.
   Shaoning Han, Ying Cui, and Jong-Shi Pang.
   Submitted (2023).
- On Polynomial-Time Solvability of Combinatorial Markov Random Fields.
   Shaoning Han, Andrés Gómez, and Jong-Shi Pang.
   Submitted (2022).
- Single-Neuron Convexifications for Binarized Neural Networks.
   Shaoning Han, and Andrés Gómez.
   Technical Report (2021).

# TEACHING EXPERIENCE

### Course Instructor

• *ISE 530* (MS)

Optimization Methods for Data Analytics, University of Southern California, Fall 2023 – Student Evaluation: 4.5/5.0

#### Teaching Assistant

• *ISE 599* (PhD)

Mixed-Integer Programming, University of Southern California, Spring 2021

• *ISE 530* (MS)

Optimization Methods for Analytics, University of Southern California, Fall 2019

• *ENGR 0020* (BS)

Prob & Stat for Engineers, University of Pittsburgh, Spring & Fall 2018 / Spring 2019

• *IE 2086* (MS)

Decision Models, University of Pittsburgh, Fall 2017

## INVITED TALKS

- Polynomial-Time Solvability of Combinatorial Markov Random Fields, INFORMS Optimization Society Conference, Houston, TX, March 2024
- On the convex hull of mixed-integer nonlinear submodular minimization. INFORMS Annual Meeting, Phoenix, AZ, October 2023
- Mixed-binary convex quadratic optimization and its applications in inference with sparsity. The Academy of Mathematics and Systems Science (AMSS) of the Chinese Academy of Sciences, March 2023
- On polynomial-time solvability of combinatorial Markov random fields. INFORMS Annual Meeting, Indianapolis, IN, October 2022

- Convexification for low-rank functions with indicator variables. International Conference on Continuous Optimization, Bethlehem, PA, July 2022
- Strongly polynomial algorithm for box-constrained quadratic programs with  $H_0$ -matrix. INFORMS Optimization Society Conference, Greenville, SC, March 2022
- Fractional 0-1 programming and submodularity. INFORMS Annual Meeting, Anaheim, CA, October 2021
- On SDP formulations for quadratic optimization with indicator variables. INFORMS Annual Meeting, virtual, November 2020

## SERVICE & Jou PROFESSIONAL

ACTIVITIES

- Journal/Conference Reviewer

  L Mathematical Programming (Series A and B)
  - SIAM Journal on Optimization
  - Operations Research
  - Mathematics of Operations Research
  - Journal of Global Optimization
  - Computational Optimization and Applications
  - Optimization Letters
  - Conference on Integer Programming and Combinatorial Optimization (IPCO)

### **Invited Session Chair**

- TBD in nonlinear programming, 2024 INFORMS Optimization Society Conference, Houston, TX, March 2024
- TBD in linear and conic optimization, 2024 INFORMS Optimization Society Conference, Houston, TX, March 2024
- Recent advances in nonsmooth optimization, 2023 INFORMS Annual Meeting, Phoenix, AZ, October 2023
- Recent advances in mixed-integer nonlinear programming, 2023 INFORMS Annual Meeting, Phoenix, AZ, October 2023
- Algorithms for discrete optimization problems, 2022 INFORMS Optimization Society Conference, Greenville, SC, March 2022

#### Professional Member

- Institute for Operations Research and the Management Sciences (INFORMS)
- Society for Industrial and Applied Mathematics (SIAM)
- Mathematical Optimization Society (MOS)
- Association for Computing Machinery (ACM)

## VOLUNTEER EXPERIENCE

Virtual volunteer at INFORMS Annual Meeting, Anaheim, CA, October 2021. Responsible for five rooms during one shift day to ensure the smooth progress of meetings.