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

Finalist (top 10%), INFORMS Junior Faculty Interest Group (JFIG) Paper Competition, 2023

JOURNAL PAPERS

2×2-Convexifications for Convex Quadratic Optimization with Indicator Variables.
Shaoning Han, Andrés Gómez, and Alper Atamtürk.
Mathematical Programming (2023).

- 2. 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).
- 3. 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.

4. 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.

5. Fractional 0-1 Programming and Submodularity.

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

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

6. Sparse and Smooth Signal Estimation: Convexification of ℓ₀-Formulations. Alper Atamtürk, Andrés Gómez, and **Shaoning Han**. [alphabetical order] **Journal of Machine Learning Research** (2021), Vol. 22 (52), pp. 1–43.

PREPRINTS

1. Continuous Selections of Solutions to Parametric Variational Inequalities.

Shaoning Han, and Jong-Shi Pang.

Minor revision under review at SIAM Journal on Optimization (2022).

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

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

- JFIG Paper Competition Finalist, INFORMS 2023.
- 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).

4. Analysis of a Class of Minimization Problems Lacking Lower Semicontinuity.

Shaoning Han, Ying Cui, and Jong-Shi Pang.

Submitted (2023).

5. On Polynomial-Time Solvability of Combinatorial Markov Random Fields.

Shaoning Han, Andrés Gómez, and Jong-Shi Pang.

Submitted (2022).

6. Single-Neuron Convexifications for Binarized Neural Networks.

Shaoning Han, and Andrés Gómez.

Technical Report (2021).

TEACHING EXPERIENCE

Course Instructor

EXPERIENCE • *ISE 530* (MS)

Optimization Methods for Data Analytics, University of Southern California, Fall 2023

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

- 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 H₀-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 & PROFESSIONAL ACTIVITIES

- Journal/Conference Reviewer • Mathematical Programming
 - SIAM Journal on Optimization
 - Operations Research
 - Mathematics of Operations Research
 - Journal of Global Optimization
 - Optimization Letters
 - Conference on Integer Programming and Combinatorial Optimization (IPCO)

Invited Session Chair

- 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

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