Yunsoo Ha

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ACADEMIC POSITIONS

 Cornell University 2025 - Present Postdoctoral Researcher in the School of Civil and Environmental Engineering **USA** • Research focus: simulation optimization for stochastic game-theoretic models Research application: natural hazard insurance and municipal land use risk management National Renewable Energy Laboratory 2024 - 2025 Postdoctoral Researcher in the Computational Science Center **USA** Research focus: multi-fidelity stochastic optimization, differentiable optimization • Research application: simulation-based adaptive traffic signal control **EDUCATION** • Ph.D. in Industrial and Systems Engineering 2018 - 2024 North Carolina State University USA Advisor: Sara Shashaani · Committee: Yunan Liu, Reha Uzsoy, Quoc Tran-Dinh, Naihuan Jing • Dissertation: Expediting Stochastic Derivative Free Optimization TISE Distinguished Dissertation Award of the 2024 CA Anderson Awards 🏆 Second Place Winner of the 2025 Pritsker Doctoral Dissertation Award by IISE • Master of Operations Research 2018 - 2021 North Carolina State University **USA** • M.S. in Logistics, School of Air Transport, Transportation, and Logistics 2015 - 2017Korea Aerospace University South Korea • B.S. in Logistics, School of Air Transport, Transportation, and Logistics 2010 - 2015Korea Aerospace University South Korea

RESEARCH INTEREST

Stochastic Optimization, Stochastic Simulation, Monte Carlo Methods, Decision-Focused Learning, Quantum Computing.

PUBLICATIONS

W=WORKING, C=CONFERENCE, J=JOURNAL

- [W.1] Scalable Traffic Signal Control for Urban Mobility: A Subspace-Based Optimization Approach Using Deep Reinforcement Learning. Yunsoo Ha, Hyunwoo Shin, Juliane Mueller.
- [W.2] Regularized Adaptive Sampling Trust Region Methods for Stochastic Nonconvex Optimization. Yunsoo Ha, Sara Shashaani, Quoc Tran-Dinh.
- [J.1] Adaptive Sampling Bi-Fidelity Stochastic Trust Region Method for Derivative-Free Stochastic Optimization. Yunsoo Ha, Juliane Mueller. Under second review at Mathematical Programming Computation (submitted 2024).
- [J.2] Complexity of Zeroth-and First-Order Stochastic Trust-Region Algorithms. Yunsoo Ha, Raghu Pasupathy, Sara Shashaani. SIAM Journal on Optimization (2025).
- [J.3] Two-Stage Estimation and Variance Modeling for Latency-Constrained Variational Quantum Algorithms. Yunsoo Ha, Sara Shashaani, Matt Menickelly.

 INFORMS Journal on Computing (2025).
- [J.4] Iteration Complexity and Finite-Time Efficiency of Adaptive Sampling Trust-Region Methods for Stochastic Derivative-Free Optimization.
 Yunsoo Ha, Sara Shashaani.
 IISE Transactions (2025).

[J.5] Latency Considerations for Stochastic Optimizers in Variational Quantum Algorithms. Matt Menickelly, Yunsoo Ha, Matthew Otten.

Quantum (2023).

[J.6] A Decision Model to Determine the Number of Shuttles in a Tier-to-Tier SBS/RS.

Yunsoo Ha, Junjae Chae.

International Journal of Production Research (2019).

[J.7] Free Balancing for a Shuttle-Based Storage and Retrieval System.

Yunsoo Ha, Junjae Chae.

Simulation Modelling Practice and Theory (2018).

[C.1] Multi-Fidelity Stochastic Trust Region Method with Adaptive Sampling

Yunsoo Ha, Juliane Mueller.

Accepted at Winter Simulation Conference 2025.

[C.2] Towards Greener Stochastic Derivative-Free Optimization with Trust Regions and Adaptive Sampling.

Yunsoo Ha, Sara Shashaani.

Winter Simulation Conference 2023.

[C.3] Improved Complexity of Trust-Region Optimization for Zeroth-Order Stochastic Oracles With Adaptive Sampling.

Yunsoo Ha, Sara Shashaani, Quoc Tran-Dinh.

Winter Simulation Conference 2021.

HONORS AND AWARDS

• Second Place Winner of the 2025 Pritsker Doctoral Dissertation Award Institute of Industrial and Systems Engineers	2025
• Outstanding Reviewer Award Winter Simulation Conference 2024	2024
• ISE Distinguished Dissertation Award of the 2024 CA Anderson Awards North Carolina State University	2024
• Travel Awards for the 2023 Annual Midwest Optimization Meeting Michigan State University	2023
• Mentored Teaching Fellowship North Carolina State University	2022
• Scholarship for Excellent Academic Records Korea Aerospace University	2010, 2013-2016

RESEARCH EXPERIENCE

National Renewable Energy Laboratory

2024 - 2025

Postdoctoral Researcher (Mentors: Juliane Mueller and Devon Sigler)

USA

- \circ Designed an adaptive sampling rule for multi-fidelity simulation oracles.
- Developed a novel stochastic trust region method for multi-fidelity stochastic optimization.
- Developed a second-order optimizer that uses diagonal Hessian approximations for deep learning applications.
- Developed a differentiable optimization algorithm for mixed-integer problems.
- Developed a subspace-based optimizer for large-scale traffic signal control by learning subspaces via deep reinforcement learning.

• North Carolina State University

2019 - 2023

Research Assistant (Advisor: Sara Shashaani)

USA

- \circ Analyzed the computational complexities with and without Common Random Numbers (CRN) in stochastic optimization, and theoretically demonstrated that CRN can significantly reduce the computational burden.
- Enhanced the finite-time performance of the adaptive sampling trust-region method for simulation optimization through four key refinements:
 - · Improved the chances of identifying better solutions through the integration of direct search techniques,
 - · Constructed a quadratic model with diagonal Hessian within the trust region framework,
 - · Reused previously evaluated solutions and corresponding simulation outputs to reduce computational cost,
 - · Applied CRN to reduce the variance in function and gradient estimates.
- Showed that the refined algorithms converge to the first-order stationary point almost surely.
- Developed simulation optimization solvers and problems from scratch and tested them using Python (SimOpt).
- Developed a stochastic oracle for traffic signal control problems, analyzed its loss landscape characteristics, and evaluated the performance of various solvers in addressing the problem (Poster).

 Argonne National Laboratory Summer 2022 Summer Intern (Mentors: Matt Menickelly and Jeffrey Larson) **USA** • Designed a gaussian process based trust region algorithm for noisy derivative-free optimization problems. Argonne National Laboratory Summer 2021 Summer Intern (Mentors: Matt Menickelly and Matt Otten) • Improved the randomized coordinate algorithm with adaptive sampling as a stochastic optimizer for variational hybrid quantum-classical algorithms. Korea Aerospace University 2015 - 2018 Researcher & Research Assistant (Advisor: Junjae Chae) South Korea • Developed original heuristics for machine operations, including shuttle's dynamic allocation. Developed the decision model for the number of shuttles according to the demands. TEACHING EXPERIENCE • ISE 362: Stochastic Models in Industrial Engineering Spring 2023 Instructor North Carolina State University ISE 441: Introduction to Simulation Fall 2019, Spring 2020, Fall 2020, and Fall 2022 Teaching Assistant North Carolina State University • ISE 748: Quality Engineering Spring 2019 Teaching Assistant North Carolina State University ISE 498: Senior Design Project Teaching Assistant North Carolina State University Analysis of Logistics System Fall 2015 and Fall 2016 Teaching Assistant Korea Aerospace University MENTORING EXPERIENCE Graduate Students Summer 2025 - Present Hyunwoo Shin (Ph.D. Candidate at Virginia Tech ISE) Undergraduate Students Kevin Xu (NCSU Statistics) Fall 2022 Spring 2022 Wes Hankinson (NCSU ISE) **PRESENTATION** Invited Talks International Symposium on Mathematical Programming 2024 Two talks: Multi-Fidelity Stochastic Trust-Region Method, Is Building First-Order Simulation Oracles Really Worth It? INFORMS Optimization Society Conference 2024 2024 First-Order Trust-Region Methods with Adaptive Sampling. 2023 Annual Midwest Optimization Meeting 2023 Common Random Numbers and Complexity in Simulation Optimization with Adaptive Sampling. 2023 INFORMS Annual Meeting 2023 Consistency and Complexity of Adaptive Sampling Based Trust-Region Optimization. • Modeling and Optimization: Theory and Applications (MOPTA) 2023 2023 Expediting Stochastic Derivative Free Optimization. 2022 INFORMS Annual Meeting 2022 Complexity Analysis of Trust-Region Optimization with Adaptive Sampling for Zeroth-Order Stochastic Oracles.

Contributed Talks

• Institute of Industrial and Systems Engineers Annual Conference 2025

Adaptive Sampling Trust-Region Optimization with Diagonal Hessian for Derivative-Free Stochastic Oracles.

2025

2022

INFORMS Optimization Society Conference 2022

• Winter Simulation Conference 2023 Towards Greener Stochastic Derivative-Free Optimization with Trust Regions and Adaptive Sampling.	2023
• Winter Simulation Conference 2021 Improved Complexity of Trust-Region Optimization for Zeroth-Order Stochastic Oracles with Adaptive Sampling.	2021
Winter Simulation Conference 2020 Traffic Signal Control Simulation and Optimization (Poster).	2020

ACADEMIC SERVICE

• Journal Refereeing

- Journal of Simulation
- Journal of Scientific Computing
- Computational Optimization and Applications

• Conference Refereeing

• Winter Simulation Conference 2024-2025

• Session Chair

- $_{\circ}$ 2022, 2023, 2025 INFORMS Annual Meeting
- Modeling and Optimization: Theory and Applications (MOPTA) 2023
- Winter Simulation Conference 2023