
CONTACT INFORMATION	500 W. 120th St. Mudd 315 Columbia University New York, NY 10027, USA	m.oh@columbia.edu columbia.edu/~mo2499
EDUCATION	Columbia University , New York, NY, USA Ph.D., Operations Research 2015–Present Specialization in Data Science Advisor: Garud Iyengar / Co-advisor: Assaf Zeevi Columbia University , New York, NY, USA B.A., Mathematics–Statistics 2015 <i>Summa cum laude</i> Departmental Honors in Statistics <i>Phi Beta Kappa</i>	
RESEARCH INTERESTS	Sequential decision making under uncertainty, Reinforcement learning, Contextual bandits, Interpretable machine learning	
SUBMITTED PAPERS	<ol style="list-style-type: none">13. Sparsity-Agnostic Lasso Bandit. M. Oh, G. Iyengar, and A. Zeevi <i>Submitted.</i>12. Multinomial Logit Contextual Bandits: Provable Optimality and Practicality. M. Oh and G. Iyengar Preliminary version appeared at <i>Reinforcement Learning for Real Life Workshop, International Conference on Machine Learning (ICML), 2019.</i> <i>Submitted.</i>11. Counting and Segmenting Sorghum Heads. M. Oh, P. Olsen, and K.N. Ramamurthy <i>Submitted.</i>	
REFEREED PUBLICATIONS	<ol style="list-style-type: none">10. Crowd Counting with Decomposed Uncertainty. M. Oh, P. Olsen, and K.N. Ramamurthy <i>Proceedings of the 34th AAAI Conference on Artificial Intelligence (AAAI), to appear, 2020.</i>9. Thompson Sampling for Multinomial Logit Contextual Bandits. M. Oh and G. Iyengar <i>Advances in Neural Information Processing Systems (NeurIPS), 3145–3155, 2019.</i>8. Sequential Anomaly Detection using Inverse Reinforcement Learning. M. Oh and G. Iyengar <i>Proceedings of the 25th ACM SIGKDD International Conference on Knowledge Discovery & Data Mining (KDD). 1480–1490, 2019.</i><ul style="list-style-type: none">• Oral presentation in research paper track (top 9% of total submissions)	

7. **Automatic event detection in basketball using Hidden Markov Models with energy based defensive assignment.**
S. Keshri, M. Oh, S. Zhang, and G. Iyengar
Journal of Quantitative Analysis in Sports 15(2), 141-153, 2019.
6. **Adaptive Pattern Matching with Reinforcement Learning for Dynamic Graphs.**
H. Kanezashi, T. Suzumura, D. Garcia-Gasulla, M. Oh, and S. Matsuoka
IEEE International Conference on High Performance Computing, Data, and Analytics (HiPC), 92–101, 2018.
• Best Paper Award winner
5. **Learning Graph Topological Features via GAN.**
W. Liu, H. Cooper, M. Oh, P.Y. Chen, S. Yeung, F. Yu, T. Suzumura, G. Hu
IEEE Access, 7, 21834–21843, 133600, 2019.
Preliminary version appeared at *Workshop on Implicit Generative Models, International Conference on Machine Learning (ICML)*, 2017.
4. **Efficient “Shotgun” Inference of Neural Connectivity from Highly Sub-sampled Activity Data.**
D. Soudry, S. Keshri, P. Stinson, M. Oh, G. Iyengar, and L. Paninski
PLoS Computational Biology, 11 (10), e1004464, 2015.
3. **Graphical Model for Basketball Match Simulation.**
M. Oh, S. Keshri, and G. Iyengar
MIT Sloan Sports Analytics Conference, 2015.
• Finalist in Research Paper Competition (top 2% of total submissions)

WORKING
PAPERS

2. **Unsupervised segmentation of neuroanatomy from multispectral images.**
U. Sümbül, M. Oh, J. Wohlwend, D. Roossien Jr., F. Chen, N. Barry, A. Marblestone, J. Cunningham, D. Cai, E. Boyden, and L. Paninski.
1. **Directed Exploration in PAC Model-free Reinforcement Learning.**
M. Oh and G. Iyengar.
Preliminary version appeared at *Exploration in Reinforcement Learning Workshop, International Conference on Machine Learning (ICML)*, 2018.
• 2nd place winner, 2018 INFORMS Annual Meeting Poster Competition

TEACHING
EXPERIENCE

Instructor , Columbia University	
Graph Theory by Example, Science Honors Program	Spring 2020
Guest Lecturer , Columbia University	
IEOR 4650 — Business Analytics	Spring 2020
IEOR 4106 — Stochastic Models	Spring 2016
SPRT 5350 — Fundamentals of Sports Analytics	Spring 2016
Teaching Assistant , Columbia University	
Department of Industrial Engineering and Operations Research	
IEOR 4720 — Deep Learning	Fall 2018
IEOR 4650 — Business Analytics	Spring 2017, Spring 2018
IEOR 4007 — Optimization Methods for FE	Fall 2017
IEOR 4404 — Simulation	Fall 2016
IEOR 3106/4106 — Stochastic Models	Fall 2015, Spring 2016

Teaching Assistant (as undergraduate), Columbia University
Department of Mathematics

MATH 4106 — Modern Analysis I	Fall 2014
MATH 2010 — Linear Algebra	Spring 2014
MATH 1202 — Calculus IV	Fall 2013
MATH 1201 — Calculus III	Spring 2013

Teaching Assistant (as undergraduate), Columbia Business School

Doctoral Machine Learning Workshop	Summer 2014
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INDUSTRY
EXPERIENCE

IBM T. J. Watson Research Center, Yorktown Heights, NY, USA

Computational and Statistical Learning Group at IBM Research AI
(Manager: Dr. Naoki Abe)

Summer Research Intern	May–August 2018
Research topics include estimating object counts in images	

Summer Research Intern	May–August 2017
Research topics include real-time anomaly detection	

HONORS AND
AWARDS

NAVER Doctoral Fellowship , NAVER Corporation	2020
CKGSB Doctoral Fellowship , Columbia University	2018–2020
Outstanding Teaching Assistant Award , Columbia University	2020
AAAI Student Scholarship , AAAI	2020
NeurIPS Travel Award , Neural Information Processing Systems	2019
KDD Student Travel Award , ACM SIGKDD	2019
KSEA-KUSCO Scholarship , KSEA	2019
W. Edwards Deming Doctoral Fellowship , Columbia University	2018
Best Paper Award , IEEE International Conference on HiPC	2018
2nd Place Winner , INFORMS Annual Meeting Poster Competition	2018
Summa cum laude , Columbia University	2015
Statistics Departmental Honors , Columbia University	2015
Phi Beta Kappa Honor Society , Columbia University	2015
Travel Grant , Statistical & Applied Mathematical Sciences Institute	2014
John Northcott Scholarship , Columbia University	2012–2015
Dean’s List , Columbia University	2011–2015
Dean’s Scholarship , Columbia University	2011

INVITED TALKS & CONFERENCE PRESENTATION	“Thompson Sampling for Multinomial Logit Contextual Bandits”	
	INFORMS 2020 (upcoming)	November 2020
	IFORS 2020 (postponed)	June 2020
	NeurIPS 2019, Vancouver	December 2019
	IBM Thomas J. Watson Research Center	November 2019
	INFORMS Annual Meeting, Seattle	October 2019
	INFORMS Workshop on Data Mining & Decision Analytics	October 2019
	“Crowd Counting with Decomposed Uncertainty”	
	INFORMS 2020 (upcoming)	November 2020
	AAAI 2020, New York	February 2020
	Deming Doctoral Fellowship Seminar, Columbia University	April 2019
	“Multinomial Logit Contextual Bandits”	
	INFORMS Annual Meeting, Seattle	October 2019
	MSOM Conference, Singapore	July 2019
	ICML 2019, Long Beach	June 2019
	RM&P Conference, Stanford University	June 2019
	POMS Annual Conference, Washington D.C.	May 2019
	Data Science Day, Columbia University	April 2019
	“Sequential Anomaly Detection using Inverse Reinforcement Learning”	
	INFORMS Workshop on Data Science	October 2019
	KDD 2019, Anchorage	August 2019
	“Automatic Event Detection in Basketball using HMM with Energy based Defensive Assignment”	
	INFORMS Annual Meeting, Seattle	October 2019
	POMS Annual Conference, Washington D.C.	May 2019
	Data Science Society Seminar, Columbia University	April 2018
	NESSIS, Harvard University	September 2017
IBM Thomas J. Watson Research Center	June 2017	
“Directed Exploration in PAC Model-Free Reinforcement Learning”		
INFORMS Annual Meeting, Phoenix	November 2018	
Princeton Day of Optimization, Princeton University	September 2018	
IBM Thomas J. Watson Research Center	August 2018	
ICML 2018, Stockholm	July 2018	
“Graphical Model for Basketball Match Simulation”		
Data Science Day, Columbia University	April 2016	
Sports Analytics Seminar, Columbia University	March 2016	
Columbia EPIC Graduate Student Research Seminar	February 2016	
MIT Sloan Sports Analytics Conference, Boston	February 2015	

ACADEMIC &
PROFESSIONAL
SERVICES

Program Committee — KDD 2020

Conference Reviewer — NeurIPS 2020

Journal Reviewer — Management Science, JQAS

Session Chair — INFORMS Annual Meeting 2019; INFORMS Workshop on Data Mining & Decision Analytics 2019

COMPUTER SKILLS

Languages — Python, R, Matlab, Scala, C++, Java, HTML/CSS.

Deep learning tools — Tensorflow, PyTorch, Theano, Keras.

Cloud computing — Apache Spark, Hadoop.