

Michael Jong Kim

CONTACT INFORMATION

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APPOINTMENTS

Associate Professor, Operations and Logistics <i>Sauder School of Business, University of British Columbia</i>	2021-present
Assistant Professor, Operations and Logistics <i>Sauder School of Business, University of British Columbia</i>	2017-2021
Assistant Professor, Operations Research <i>Mechanical & Industrial Engineering, University of Toronto</i>	2015-2017
Visiting Senior Fellow <i>Analytics & Operations, NUS Business School</i>	2013-2014
NSERC Postdoctoral Fellow <i>Industrial Engineering & Operations Research, UC Berkeley</i>	2012-2014

EDUCATION

Ph.D. in Operations Research <i>University of Toronto</i> <i>Thesis: Sampling & Control of Stochastic Systems with Costly Partial Information</i>	2008-2012
M.Sc. in Mathematics <i>University of Toronto</i>	2009-2011
B.A.Sc. in Industrial Engineering <i>University of Toronto</i>	2003-2007

RESEARCH

Research Interests: *sequential optimization; Bayesian learning; robust optimization; exploration-exploitation trade-offs.*

Selected Papers¹

1. A. Khaleghiei, M.J. Kim. 2021. Optimal Control of Partially Observable Semi-Markovian Failing Systems: An Analysis using a Phase Methodology. *Operations Research*, accepted.
2. J. Gotoh, M.J. Kim, A.E.B. Lim. 2021. Calibration of Distributionally Robust Empirical Optimization Models. *Operations Research*, accepted.
3. M.J. Kim. 2020. Variance Regularization in Sequential Bayesian Optimization. *Mathematics of Operations Research*, 45, 966–992.

¹Last updated: July 14, 2021.

4. D. Banjević, M.J. Kim. 2019. Thompson Sampling for Stochastic Control: The Continuous Parameter Case. *IEEE Transactions on Automatic Control*, 64, 4137–4152.
5. J. Gotoh, M.J. Kim, A.E.B. Lim. 2018. Robust Empirical Optimization is almost the same as Mean-Variance Optimization. *Operations Research Letters*, 46, 448–452.
6. M.J. Kim. 2017. Thompson Sampling for Stochastic Control: The Finite Parameter Case. *IEEE Transactions on Automatic Control*, 62, 6415–6422.
7. M.J. Kim. 2016. Robust Control of Partially Observable Failing Systems. *Operations Research*, 64, 999–1014.
8. M.J. Kim, A.E.B. Lim. 2016. Robust Multi-Armed Bandit Problems. *Management Science*, 62, 264–285.
9. M.J. Kim, V. Makis. 2013. Joint Optimization of Sampling and Control of Partially Observable Failing Systems. *Operations Research*, 61, 777–790.
10. A. Isgur, M.J. Kim, J. Milcak, S. Tanny. 2013. “Golomb-like” Nested Recursions with Beatty Function Solutions. *Journal of Difference Equations and Applications*, 19, 372–383.

Submitted Papers²

11. J. Keppo, M.J. Kim, X.Y. Zhang. 2021. Learning Manipulation through Information Dissemination.
12. Y.T. Chuang, M.J. Kim. 2021. Bayesian Inventory Control: Accelerated Demand Learning via Exploration Boosts.
13. J. Gotoh, M.J. Kim, A.E.B. Lim. 2021. Worst-case Sensitivity.
14. W.T. Huh, M.J. Kim, M. Lin. 2021. Dithering for Learning: Computationally Efficient Policies for Dynamic Pricing in High Dimensions.
15. W.T. Huh, M.J. Kim, M. Lin. 2021. Dynamic Pricing Under Risk Aversion and Demand Learning.
16. J. Gotoh, M.J. Kim, A.E.B. Lim. 2021. A Data-Driven Approach to Beating SAA Out-of-Sample.

SUPERVISION

Postdoctoral Fellows

- Ricky Roet-Green, 2015. (Placement: Assistant Professor, Simon Business School, University of Rochester)

PhD Students

- Shanshan Luo, 2020-present; co-supervised with Steven Shechter.
- Bowen Tian, 2020-present; co-supervised with Maurice Queyranne.
- Xin Yuan Zhang, 2017-present.
- Ya-Tang Chuang, 2015-2018. (Placement: Assistant Professor, Industrial and Information Management, National Cheng Kung University)

Masters Students

- Michael Gimelfarb, 2017.
- Xin Yuan Zhang, 2016.

²Preprints available upon request.

TEACHING

University of British Columbia, Sauder School of Business

- BASC550: Operations, Fall 2020.
- COMM204: Operations and Logistics, Winter 2018, 2019, 2020, 2021.
- COMM682: Learning and Optimization (PhD Course), Winter 2018, 2020.

University of Toronto, Industrial Engineering

- MIE237: Statistics, Winter 2017.
- MIE469: Reliability, Winter 2017.
- MIE1605: Stochastic Processes (PhD Course), Fall 2015, 2016.

SERVICE

Referee: IEEE Transactions on Automatic Control, Management Science, Manufacturing & Service Operations Management, Mathematics of Operations Research, Operations Research, Production and Operations Management, SIAM Journal on Optimization, &c.