Anamitra Chaudhuri

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EDUCATION

Ph.D. in Statistics, University of Illinois at Urbana Champaign.

August 2018 - Present (expected to be completed in July 2023).

- Area of Thesis Research: Sequential Analysis, Online Decision Making
- Norton Prize (The Honorable Mention) for Outstanding Doctoral Thesis
- Advisor: Georgios Fellouris
- CGPA: 3.96

Master of Statistics (M. Stat.), Indian Statistical Institute, Kolkata. July 2016 - June 2018.

- Specialization: Theoretical Statistics
- Passed in First Division with Distinction

Bachelor of Statistics (B. Stat.)(Hons.), Indian Statistical Institute, Kolkata.

July 2013 - May 2016.

• Passed in First Division with Distinction

RESEARCH INTERESTS

- 1. Sequential analysis, Sequential multiple testing, Quickest change detection, Streaming data analysis.
- 2. Nonparametric signal denoising, Cross validation.
- 3. Stochastic modeling, Statistical inference for stochastic systems with long range dependence.

Publications and Preprints

- 1. Chaudhuri, A. and Fellouris, G. (2022). Joint sequential detection and isolation for dependent data streams. arXiv preprint arXiv:2207.00120. (Submitted to The Annals of Statistics)
- 2. Chaudhuri, A. and Chatterjee, S. (2022). A Cross Validation framework for Signal Denoising with Applications to Trend Filtering, Dyadic CART and Beyond. arXiv preprint arXiv:2201.02654. (Major revision at The Annals of Statistics)
- 3. Chaudhuri, A., Fellouris, G. and Tajer, A. (2021). Sequential Change Detection of a Correlation Structure under a Sampling Constraint. In 2021 IEEE International Symposium on Information Theory (ISIT) 605-610.
- 4. Chaudhuri, A. and Fellouris, G. (2020). Sequential Detection and Isolation of a Correlated Pair. In 2020 IEEE International Symposium on Information Theory (ISIT) 1141-1146.

Ongoing Research

- 1. Computationally Efficient Sequential Change Detection Policy under Sampling Constraint. (To be submitted to $\it IEEE\ Transactions\ on\ Information\ Theory$)
 - with Georgios Fellouris (UIUC) and Ali Tajer (Rensselaer Polytechnic Institute (RPI))
- 2. Online Detection of Malicious Social Media Activities Run by Influence Operations: a Twitter Data Analysis. (Manuscript in preparation, 2022)
 - with Georgios Fellouris (UIUC), Ali Tajer (RPI) and Jacob N. Shapiro (Princeton University)
- 3. Sequential Decision Making for Fractional Gaussian Processes. (Manuscript in preparation, 2022)
 - with Alexandra Chronopoulou (UIUC) and Georgios Fellouris (UIUC).

Conference Presentations

- (Talk) 2022 INFORMS Annual Meetings, October 16-19, Indianapolis, IN, USA.
- (Talk) 2021 IEEE International Symposium on Information Theory (ISIT), July 12-20, Melbourne, Victoria, Australia.
- (Talk) 2020 INFORMS Annual Meetings, November 7-13.
- (Talk) 2020 IEEE International Symposium on Information Theory (ISIT), June 21-26, Los Angeles, CA, USA.
- (Poster) 2020 Joint Statistical Meetings (JSM), August 1-6, Philadelphia, PA, USA.

WORKSHOPS

- (Poster) 2022 NSF ATD and AMPS Workshop, May 23-25, George Mason University, Fairfax, VA, USA.
- (Talk and Poster) 2022 Bohrer Workshop, April 23, University of Illinois at Urbana Champaign, Champaign, IL, USA.
- (Poster) 2020 NSF ATD Workshop, November 9-10.
- (Poster) 2019 NSF ATD and AMPS Workshop, October 21-23, The George Washington University, Washington, D.C., USA.

TEACHING EXPERIENCE

- 1. Instructor, University of Illinois at Urbana Champaign
 - Statistics (STAT 100), Summer 2019.
- 2. Graduate Teaching Assistant, University of Illinois at Urbana Champaign
 - Methods of Applied Statistics (STAT 420), Fall 2018, Spring 2019.
 - Instructor: Alexey G Stepanov
 - Statistical Computing (STAT 428), Fall 2019.
 - Instructor: Uma Ravat
 - Large Sample Theory (STAT 575), Spring 2020.
 - Instructor: Sabyasachi Chatterjee
 - Non-parametric Statistics (STAT 430), Fall 2020.
 - Instructor: Jingbo Liu
 - Stochastic Processes (STAT 433), Fall 2021, Fall 2022.
 - Instructor: Sabyasachi Chatterjee

Honors and Awards

- 2023 Norton Prize (The Honorable Mention) for Outstanding Doctoral Thesis in Statistics, UIUC.
- NSF Travel award (ATD and AMPS Workshops in 2019 and 2022).
- Champion in the Capital One Case Study Competition 2016 at ISI, Kolkata.
- Regional Mathematical Olympiad (RMO) 2011 merit certificate (for being among top 75 in the state).
- INSPIRE Scholarship (2013-2018) from Department of Science and Technology, Government of India.
- Ranked 8th among around 300 thousand students from the state of West Bengal in Higher Secondary Examination, 2013.

TECHNICAL EXPERTISE

C++, R, \LaTeX .

Languages Known

English, Bengali (native), Hindi.

SERVICES

- 2021 Joint Statistical Meetings (JSM), August 8-12.
 - Session chair: Trend Filtering and Related Regression Methods.
- East-Central Illinois Bengali Association (ECIBA).
 - Cultural committee member: organized and actively participated in various socio-cultural activities.

EXTRACURRICULAR ACTIVITY

- Soccer: participated in intramural activities (indoor and outdoor) at UIUC; represented ISI, Kolkata in various inter-college soccer tournaments, became champion in Integration 2018 (the annual techno-cultural-sports fest of ISI, Kolkata).
- Enthusiastic about sketching, painting, cartooning and digital art.