

Sayani Gupta

PHD STUDENT

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Technical Skills

- Programming/Software: R, SAS, SQL, Hadoop, Hive, LaTeX, Git, Github and continuous integration
- Data Science: statistical modeling, forecasting, high-performance computing, web scraping, data cleaning and exploratory data analysis, and visualization

Education

Monash University

PHD (THESIS SUBMITTED NOVEMBER, 2021) IN ECONOMETRICS AND BUSINESS STATISTICS

Clayton, Australia

Feb. 2018 - present

Indian Statistical Institute

M.STAT (MASTERS IN STATISTICS WITH QUANTITATIVE ECONOMICS SPECIALIZATION)

New Delhi, India

Jul. 2011 - May. 2013

St. Xavier's College (Calcutta University)

B.Sc (HONOURS IN STATISTICS)

Kolkata, India

Jul. 2008 - May. 2011

Teaching experience

Monash University

TEACHING ASSOCIATE

- Applied forecasting for business and economics (ETC3550/ETC5550)

Clayton, Australia

S1 2019 - S1 2021

Monash University

TEACHING ASSOCIATE

- Data modelling and computing (ETC1010)

Clayton, Australia

S2 2019

Monash University

TEACHING ASSOCIATE (HEAD TUTOR)

- Exploratory Data Analysis (ETC5521)

Clayton, Australia

S2 2020

Publications

Visualizing probability distributions across bivariate cyclic temporal granularities

JOURNAL OF COMPUTATIONAL AND GRAPHICAL STATISTICS

- <https://doi.org/10.1080/10618600.2021.1938588>

published

2021

Day ahead price forecasting models in thin electricity market

IEEE POWER AND ENERGY CONFERENCE AT ILLINOIS (PECI)

- <https://ieeexplore.ieee.org/document/7935757>

published

2017

Working papers

Detecting distributional differences between temporal granularities for exploratory time series analysis

SELECTING MOST INTRIGUING PLOTS WITH SIGNIFICANT DISTRIBUTIONAL DIFFERENCES

working paper

2021

Clustering time series based on probability distributions across temporal granularities

CLUSTERING DISTRIBUTIONS CONDITIONAL ON TIME DECONSTRUCTIONS ACROSS WHICH PATTERNS ARE SIGNIFICANT

working paper

2021

Rpackages

- 2020 **gravitas**: Lead developer (Google Summer of Code 2019 internship)
Explore Probability Distributions for Bivariate Temporal Granularities
- 2020 **gghdr**: Author
Visualisation of Highest Density Regions (HDR) using ggplot2
- 2018 **cricketdata**: Author
International Cricket Data

Talks

- 2020 **One World Symposium (virtual)**
<https://sayanigupta-ows2020.netlify.app/>
- 2019 **International Indian Statistical Association (Mumbai, India)**
<https://sayanigupta-iisa2019.netlify.app/>
- 2019 **Young Statisticians Conference (Canberra, Australia)**
<https://sayanigupta-ysc.netlify.app/>
- 2018 **useR! (Brisbane, Australia)**
<https://www.youtube.com/watch?v=VdFo1W8j1tU>

Analytics/Consulting Experience

Monash Statistical Consulting Service

CONSULTANT

- Survey analysis in Translation and Interpreting Studies

Clayton, Australia

Jul. 2019 - Nov. 2019

PAYBACK

SENIOR ANALYST

- Customer segmentation, predictive modeling, developing customer engagement, estimating wallet potential

Gurgaon, India

Jun. 2016 - Jan. 2018

KPMG

CONSULTANT

- Load forecasting, electricity exchange price forecasting, audit of software applications

Delhi/Gurgaon, India

Aug. 2014 - May. 2016

AF Mercados Energy Markets India Pvt. Ltd.

CONSULTANT

- Transmission pricing, techno economic study of Indian power sector

Delhi, India

Jun. 2013 - Jul. 2014

Awards/Achievements

- 2021 ACEMS Business Analytics Prize (\$3,000 AUD)
- 2020 Greater than 9K CRAN (The Comprehensive R Archive Network) downloads for R package gravitas
- 2019 Ranked the second best student presenter at the Young Statistician's Conference (\$200 AUD)
- 2018 Monash Business School Student Excellence Award for academic excellence in Statistical Inference
- 2018-present Co-funded Monash Graduate Scholarship, DATA61 Supplementary Postgrad Scholarship
- 2017 Torchbearer award, PAYBACK India
- 2015 Encore Super Team, KPMG India

Referees

Prof. Rob J Hyndman*
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Prof. Dianne Cook*
dicook@monash.edu
+61 (3) 990 5 2608

Dr. Emi Tanaka*
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