

# Anya Katsevich

NSF Postdoctoral Fellow

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## Education

**Courant Institute, New York University**, Ph.D. in Mathematics, May 2022.

Advisors: Afonso Bandeira and Jonathan Weare

**University of North Carolina at Chapel Hill**, B.S. in Mathematics with Highest Honors, May 2017.

Thesis Advisor: Jeremy Marzuola.

## Awards

- NSF Postdoctoral Research Fellowship, 2022-2025
- Paul Garabedian Fellowship, “awarded each year to an outstanding PhD student” by the Courant Institute, 2021
- Department of Energy Computational Sciences Graduate Fellowship (DOE CSGF), 2017-2021
- NSF Graduate Research Fellowship (declined for DOE CSGF)
- Barry Goldwater Scholarship, 2015-2017
- Archibald Henderson Medal, awarded by UNC math dept. for “high degree of mathematical ability and the greatest promise of originality in the field”, 2015

## Research Interests

High-dimensional Bayesian inference, asymptotic analysis, math of data science, applied probability.

## Experiences

- *Guest researcher*, Weierstrass Institute for Applied Analysis and Stochastics, July 2024.  
Collaborated with Vladimir Spokoiny on Laplace approximation accuracy for Bayesian inverse problems.
- *Summer practicum*, Los Alamos National Laboratory, 2019.  
Studied DC-power grid reliability under uncertainty.

## Papers

*Submitted*

- [1] **A. Katsevich**. The Laplace asymptotic expansion in high dimensions. Available on [arXiv](#).

*Under review*

- [2] **A. Katsevich.** Improved dimension dependence in the Bernstein von Mises Theorem via a new Laplace approximation bound". **Major revision** in *Information and Inference: A Journal of the IMA*. Available on [arXiv](#).
- [3] **A. Katsevich.** The Laplace approximation accuracy in high dimensions: a refined analysis and new skew adjustment. **Major revision** in *Annals of Statistics*. Available on [arXiv](#).

*Published*

- [4] **A. Katsevich**, P. Rigollet. On the approximation accuracy of Gaussian variational inference. *Annals of Statistics*. 52 (4): pp. 1384-1409 (2024). Available on [arXiv](#).
- [5] **A. Katsevich.** From local equilibrium to numerical PDE: Metropolis crystal surface dynamics in the rough scaling limit. *SIAM Multiscale Modeling and Simulation*. 21 (1): pp. 309-348 (2023). Available on [arXiv](#).
- [6] **A. Katsevich.** The local equilibrium state of a crystal surface jump process in the rough scaling regime. *SIAM Multiscale Modeling and Simulation* 20 (4): pp. 1315-1360 (2022). Available on [arXiv](#).
- [7] **A. Katsevich**, A. Bandeira. Likelihood maximization and moment matching in low SNR Gaussian mixture models. *Communications on Pure and Applied Mathematics* 76 (4): pp. 788-842 (2022). Available on [arXiv](#).
- [8] Y. Gao, **A. Katsevich**, J. Liu, J. Lu, J. Marzuola. Analysis of a fourth order exponential PDE arising from a crystal surface jump process with Metropolis-type transition rates. *Pure and Applied Analysis* 3 (4): pp. 595-612 (2021). Available on [arXiv](#).
- [9] **A. Katsevich**, P. Mikusiński. On De Graaf spaces of pseudoquotients. *Rocky Mountain J. Math* 45 (5): pp. 1445-1455 (2015). Available on [Project Euclid](#).
- [10] **A. Katsevich**, P. Mikusiński. Order in spaces of pseudoquotients. *Topology Proceedings* 44: pp. 21-31 (2014). Available from [journal](#).

**Presentations***Invited talks*

- *The connection between EM and the method of moments in low SNR Gaussian mixtures.*  
National Meeting of the Sociedade Portuguesa de Matemática (ENSPM), July 2021, held virtually.
- *Hydrodynamic limits under rough local equilibrium.*  
Southeastern Probability Conference at UNC Chapel Hill. August 2022.
- *The approximation accuracy of Gaussian variational inference.*  
Optimization and Statistical Learning workshop, Les Houches Physics School. January 2023
- *The Laplace approximation and Bernstein von Mises theorem for high-dimensional Bayesian inference.*  
Harvard University, Probabilis Seminar. April 2023  
Georgia Institute of Technology, Stochastics Seminar. August 2023  
Columbia University, Applied Probability Seminar. November 2023  
Institute for Mathematical Sciences, National University of Singapore, The Mathematics of Data workshop. January 2024.  
University of Wisconsin-Madison, Probability Seminar. May 2024.

- *Asymptotic expansions of Laplace-type integrals.*  
Oberwolfach Workshop on Statistics and Learning Theory in the Era of Artificial Intelligence. June 2024.  
Weierstrass Institute for Applied Analysis and Stochastics, Research Seminar on Mathematical Statistics. July 2024.

### *Contributed talks*

- *Statistical Inference for High Variance Gaussian Mixture Models.*  
DOE Computational Sciences Graduate Fellowship (CSGF) Program Review, July 2021, held virtually.

### *Poster Presentations*

- *Microgrid Reliability under Uncertainty: Static and Dynamic Analysis*  
DOE CSGF Annual Program Review, July 2019, in Arlington, VA