Arnab Auddy

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EDUCATION

Columbia University
Ph.D. in Statistics, Advisor: Ming Yuan

New York, USA
Fall 2018-Current

Indian Statistical Institute

M.Stat., with Distinction

Kolkata, India
2016–2018

- Specialization: Theoretical Statistics

Indian Statistical Institute

B.Stat., with Distinction

Kolkata, India
2013–2016

Research Interests

My doctoral research is on tensors and the statistical and computational tradeoffs appearing in the application of tensor methods. I am broadly interested in spectral methods for high dimensional data analysis. I have also worked on nonparametric methods of independence testing.

Some Ongoing Projects

Computationally Efficient Independent Component Analysis
with Dr. Ming Yuan (Columbia University)

2021

Tensor Tucker Decomposition via Dictionary Learning
with Dr. Ming Yuan (Columbia University)

2021

Preprints and Publications

- 1. Auddy, A., & Yuan, M. (2021). On Estimating Rank-one Spiked Tensors in the Presence of Heavy Tailed Errors. arXiv preprint arXiv: 2107.09660
- 2. **Auddy, A.**, Deb, N. & Nandy, S. (2021). Exact Detection Thresholds for Chatterjee's Correlation. arXiv preprint arXiv: 2104.15140
- 3. **Auddy, A.**, & Yuan, M. (2020). Perturbation Bounds for Orthogonally Decomposable Tensors and Their Applications in High Dimensional Data Analysis. *arXiv* preprint arXiv:2007.09024
- 4. KhudaBukhsh, W. R., **Auddy**, **A.**, Disser, Y., & Koeppl, H. (2018). Approximate lumpability for Markovian agent-based models using local symmetries. *Journal of Applied Probability*, 56 (3), 647-671.
- Bhattacharyya, R., et al. (2021). Role of Multi-resolution Vulnerability Indices in COVID-19 spread: A Case Study in India. medRxiv (2021).

Industry Experience

• Amazon (Summer 2021): Research Scientist Intern. Worked on causal inference and empirical Bayes noise reduction with the Marketing Measurement team.

INVITED TALKS

- Why and How to use Orthogonally Decomposable Tensors, ENAR Spring Meeting, March 2022, Houston TX
- High Dimensional Data Analysis using Orthogonally Decomposable Tensors, IMS Annual Meeting, June 2022, London UK (upcoming)
- Statistical and Computational Tradeoffs in Statistical Inference using Orthogonally Decomposable Tensors, INFORMS, October 2022, Indianapolis IN (upcoming)

Contributed Talks

- $\bullet\,$ Perturbation Bounds for Odeco Tensors, JSM 2020 (virtual)
- Why and how to use Orthogonally Decomposable Odeco Tensors, NISS 2022 (virtual)

WORKSHOPS

• Data Science at the Crossroads of Analysis, Topology and Geometry, AMS MRC, June 2022, Buffalo NY

SKILLS

• Statistical softwares: advanced R, intermediate Python

TEACHING ASSISTANTSHIP

I have been the teaching assistant on the following courses. My responsibilities included helping students with coursework and software applications, as well as grading and holding recitation sessions.

• Statistical Inference and Modeling (Masters level)	Fall 2021
• Multivariate Statistical Methods (Masters level)	Spring 2021
• Linear Regression Models (Masters level)	Fall 2020
• Generalized Linear Models (Masters level)	Spring 2020
• Bayesian Statistics (Masters level)	Fall 2019
• Nonparametric Statistics (Masters level)	Spring 2019
• Probability and Inference (Masters level)	Fall 2018

SCHOLARSHIPS AND AWARDS

• Ph.D. scholarship: Dean's fellow at Columbia University	2018 – 2023
• Prize money for good academic performance in M.Stat.	2017
• KVPY fellowship (stream SA), from Department of Science and Technology, Government of India	2013 – 2018
• Ranked in the top 1 percent among 40721 students in National Standard Exam in Physics (NSEP)	2013

OTHER DETAILS

Participated in the SIAM Conference on Algebraic Geometry in Bern	July 2019
Participated in workshop on 'Challenges in High-dimensional Data' at Columbia University	September 2018
Runner up in the CRISIL Young Thought Leader Essay Competition	2016