Arnab Auddy

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EDUCATION

Columbia University
Ph.D. in Statistics, Advisor: Ming Yuan
- GPA: 4.06

New York, USA
Fall 2018-Present

Indian Statistical InstituteKolkata, IndiaM.Stat., with Distinction2016–2018

- Specialization: Theoretical Statistics

Indian Statistical InstituteKolkata, IndiaB.Stat., with Distinction2013–2016

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 High Dimensional Independent Component Analysis with Ming Yuan (Columbia University)	2022
•	Tensor Tucker Decomposition via Dictionary Learning with Ming Yuan (Columbia University)	2022
•	Approximate Leave-one-out Cross Validation in High Dimensional Regression with Arian Maleki (Columbia University)	2022
•	Fast Approximations of Gromov-Wasserstein Distances for Spherical Data with Facundo Memoli (Ohio State University)	2022

PREPRINTS AND PUBLICATIONS

- 1. Auddy, A., & Yuan, M. (2021). On Estimating Rank-one Spiked Tensors in the Presence of Heavy Tailed Errors. *IEEE Transactions on Information Theory*, https://ieeexplore.ieee.org/document/9832007
- 2. **Auddy, A.**, Deb, N. & Nandy, S. (2021). Exact Detection Thresholds for Chatterjee's Correlation. arXiv preprint arXiv: 2104.15140
- 3. Bhattacharyya, R., et al. (2021). Role of Multi-resolution Vulnerability Indices in COVID-19 spread: A Case Study in India. medRxiv (2021), accepted at BMJ Open
- 4. **Auddy, A.**, & Yuan, M. (2020). Perturbation Bounds for Orthogonally Decomposable Tensors and Their Applications in High Dimensional Data Analysis. *arXiv* preprint arXiv:2007.09024
- 5. 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.

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
 - September 2022, Statistical Learning Reading Group, Statistics department, Ohio State University
- High Dimensional Data Analysis using Orthogonally Decomposable Tensors, IMS Annual Meeting, June 2022, London UK
- Statistical and Computational Tradeoffs in Statistical Inference using Orthogonally Decomposable Tensors, INFORMS, October 2022, Indianapolis IN (upcoming)
- Computational and Statistical Limits in High Dimensional Independent Component Analysis, CMStatistics, December 2022, London UK

CONTRIBUTED TALKS

- 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

• Languages known: Fluent in English, Bengali and Hindi. Elementary knowledge of French.