Siddharth Chandak | CV

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Research Interests: Probability, optimization, statistics, machine learning, learning theory, and communication. **Current Projects:** Multi-agent control, reinforcement learning and stochastic approximation.

EDUCATION

Stanford University

PhD, Electrical Engineering, Advisor: Prof. Nick Bambos

Stanford University

• MS, Electrical Engineering, GPA: 4.15/4

Indian Institute of Technology Bombay

Bachelor of Technology in Electrical Engineering, CPI 9.89/10

- President of India Gold Medal

- Honours in Electrical Engineering & Minor in Computer Science

Stanford, CA, USA

2021-present

Stanford, CA, USA

2021–2023

Mumbai, India

2017-2021

Academic Achievements

- Recipient of the 3Com Corporation Stanford Graduate Fellowship.
- President of India Gold Medal at IIT Bombay for best academic standing in B.Tech. in 2021.
- Prof. K. C. Mukherjee Award at IIT Bombay for best B.Tech. project among EE students in 2021.
- Among the **top 50** candidates in the **Indian National Olympiads in Chemistry** and **Physics** and chosen to attend respective **Selection Camps** for **International Olympiads** in 2017.
- All India Rank 346 in JEE Advanced 2017 among 220,000 students.
- All India Rank 73 in JEE Main 2017 among 1.18 million students.
- Recipient of KVPY Fellowship by Govt. of India with an All India Rank 86 in 2016.
- NTSE Scholar (National Talent Search Exam conducted by NCERT, Govt. of India) since 2015.

Publications

Conference

- S. Chandak, I. Bistritz and N. Bambos, "Tug of Peace: Distributed Learning for Quality of Service Guarantees," presented at 2023 IEEE Conference on Decision and Control (CDC).
- S. Chandak, I. Bistritz and N. Bambos, "Equilibrium Bandits: Learning Optimal Equilibria of Unknown Dynamics," 2023 International Conference on Autonomous Agents and Multiagent Systems (AAMAS), 2023, pp. 1336-1344.

Iournal.

- S. Chandak, P. Shah, V. S. Borkar and P. Dodhia, "Reinforcement Learning in Non-Markovian Environments", in *Systems and Control Letters*, vol. 185, 105751, Mar. 2024
- S. Chandak, V. S. Borkar and H. Dolhare, "A Concentration Bound for LSPE(λ)", in *Systems and Control Letters*, vol. 171, 105418, Jan. 2023.
- S. Chandak, V. S. Borkar and P. Dodhia, "Concentration of Contractive Stochastic Approximation and Reinforcement Learning", in *Stochastic Systems*, vol. 12:4, pp. 411-430, Dec. 2022.
- S. U. Haque, S. Chandak, F. Chiariotti, D. Günduz and P. Popovski, "Learning to Speak on Behalf of a Group: Medium Access Control for Sending a Shared Message," in *IEEE Communications Letters*, vol. 26, no. 8, pp. 1843-1847, Aug. 2022.
- V. S. Borkar and S. Chandak, "Prospect-theoretic Q-learning", in *Systems and Control Letters*, vol. 156, 105009, Oct. 2021.
- S. Chandak, F. Chiariotti and P. Popovski, "Hidden Markov Model-Based Encoding for Time-Correlated IoT Sources", in *IEEE Communications Letters*, vol. 25, no. 5, pp. 1463-1467, May 2021.

Preprints.

• S. Chandak, I. Thapa, N. Bambos and D. Scheinker, "Tiered Service Architecture for Remote Patient Monitoring", arXiv (2024), 2406.18000, Sumbitted to IEEE Healthcom 2024

- S. Chandak, I. Bistritz and N. Bambos, "Learning to Control Unknown Strongly Monotone Games", arXiv (2024), 2407.00575, Submitted to IEEE Transactions on Automatic Control
- S. Chandak and V. S. Borkar, "A Concentration Bound for TD(0) with Function Approximation", arXiv (2023), 2312.10424, Submitted to Stochastic Systems

Teaching Experience

Teaching Assistantships at Stanford University.....

• ENGR 76: Information Science and Engineering Spring 2023-24

- Served as Head TA for a class of 350+ students and helped in redesigning assignments and quizzes.

• MS&E 232: Introduction to Game Theory Winter 2023-24

• ENGR 76: Information Science and Engineering Spring 2022-23 Winter 2022-23

MS&E 130: Information Networks and Services

Teaching Assistantships at IIT Bombay

Served as undergraduate teaching assistant for a batch of 50 freshmen, conducting weekly tutorial sessions, special doubt sessions, and grading answer sheets for the following courses:

• MA106: Linear Algebra

Spring 2019-20

• MA105: Calculus

Autumn 2019-20

• PH108: Basics of Electricity and Magnetism • PH107: Quantum Physics and Applications Spring 2018-19

Autumn 2018-19

Experience

Aalborg University

May. - Jul. 2021

Guide - Prof. Petar Popovski, Department of Electronic Systems

Proposed a multi-agent multi-armed bandit based approach for transmission of a shared message over multiple shared channels while avoiding collision.

• Aalborg University

Apr. - Jul. 2020

Guide - Prof. Petar Popovski, Department of Electronic Systems

Proposed encoding and decoding scheme for transmitting short IoT packets with time correlation across a noisy channel by modeling source dynamics using Hidden Markov Models.

• Imperial College London

May - Jul. 2019

Guide - Prof. Nick S. Jones, Department of Mathematics

Investigated the difference between social networks in UK, ICL and "Hackspace" - a smaller technical community at ICL, by analyzing survey data on friendships, and modeling social networks using Stochastic Block Models.

Research Projects

Multi-Agent Control

Guide - Prof. Ilai Bistritz, Tel Aviv University and Prof. Nick Bambos, Stanford University

- Learning to Control Unknown Strongly Monotone Games [submitted to IEEE TAC] May 2023 - present Developed an online learning algorithm using which game manager can ensure convergence of players to a Nash equilibrium where desribael linear comstraints are satisfied.
 - Used tools from two time-scale contractive stochastic approximation to prove almost sure convergence to an equilibrium which satisfies constraints and also obtained regret bounds on finite time performance.
 - Simulated the algorithm for applications such as weighted resource allocation games and games with a global quadratic cost.
- Quality-of-Service Guarantees for Tug-of-War Games [IEEE CDC 2023]

Jan. - Mar. 2023

Developed a fully distributed online learning algorithm which allows players to converge to an equilibrium which satisfies QoS guarantees, i.e., each player has a minimum reward threshold.

- Used tools from stochastic approximation, O.D.E. theory, and monotone dynamical systems to show convergence to desirable equilibria.
- Equilibrium Bandits: Optimal Equilibria of Unknown Dynamics [AAMAS 2023] Apr. - Oct. 2022 Proposed a bandit-based algorithm for problems where the system converges to an equilibrium when an action is fixed, and the regret is defined based on the optimal reward at equilibrium.

- Borrowed intuition from UCB algorithm to develop Upper Equilibrium Concentration Bound (UECB) algorithm which is optimal up to logarithmic factors for our problem.
- Modeled epidemic control and policy making for multi-agent systems as equilibrium bandits problems.

Reinforcement Learning and Stochastic Approximation

Guide - Prof. Vivek S. Borkar, IIT Bombay

Reinforcement Learning in non-Markovian Environments [SCL]

Designed a reinforcement learning agent for non-Markovian environments were

Jan. 2022 - May 2023

- Designed a reinforcement learning agent for non-Markovian environments which achieves significant improvements in performance of Deep Q-Network when applied on partially observable systems.
- Explicitly pinned down the error caused by non-Markovianity on both the asymptotic and finite-time performance of Q-learning.
- Proposed an autoencoder-based scheme to approximate conditional laws which leads to error minimization.
- Evaluated our agent on standard partially observable systems from POPGym.
- Concentration Bounds for Reinforcement Learning and Stochastic Approximation

Used novel martingale and Markov chain inequalities to obtain concentration bounds of form "from time n_0 onwards" for reinforcement learning algorithms.

- Using relaxed martingale inequalities to obtain bounds on TD(0) algorithm [submitted to Stochastic Systems].
- Used mixing time based Markov chain inequalities for obtaining bounds on LSPE(λ) [SCL].
- Obtained concentration bounds for contractive SA and asynchronous Q-Learning [Stochastic Systems].

Other Projects

• Tractable Probabilistic Multimodal Learning

Spring 2022

Course: Deep Learning for Computer Vision

Used Probabilistic Circuits and encoder-decoder pairs trained separately for each modality to learn joint distribution over multiple modalities, while allowing for efficient sampling from the joint or any of the conditionals.

• Improvements to Legendre Memory Units

Spring 2021

Course: Advanced Machine Learning

Suggested and empirically evaluated improvements, based on Bernstein polynomials, to Legendre Memory Units, a memory cell for RNNs that stores information across long windows of time.

Selected Courses

- Probability & Statistics: Game Theory, Information Theory and Statistics, Statistical Signal Processing, Queuing Systems, Error Correcting Codes, Stochastic Approximation, Advanced Probability and Random Processes, Information Theory and Coding, Data Analysis
- Machine Learning & Computer Science: Deep Learning for Computer Vision, Reinforcement Learning, Convex Optimization, Learning Theory, Number Theory and Cryptography, Data Structures and Algorithms, Logic for CS, Computer Networks, Digital Image Processing, Operating Systems
- Core EE Courses: Digital Communication, Control Systems, Digital Systems, Microprocessors, Digital Signal Processing, Electronic Devices and Analog Circuits, Electrical Machines and Power Systems
- Miscellaneous: Economics, Sociology, Environmental Studies, Complex Analysis, Differential Equations

Technical Skills

- Proficient in: Python, NumPy
- Experience with: C++, PyTorch, VHDL, Assembly, Embedded C, MATLAB