Soham Jana

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Research Interests

Theoretical and methodological aspects of high-dimensional statistics, robust estimation, neural networks, causal inference.

Education

PhD. in Statistics and Data Science

May 2022

Yale University, New Haven, CT, USA

Thesis: Learning non-parametric and high-dimensional distributions

via information-theoretic methods

Advisor: Prof. Yihong Wu

Master of Statistics (Hons.) (First class with distinction)

May 2017

Indian Statistical Institute, Kolkata, West Bengal, India

Specialization: Theoretical Statistics

Dissertation: Characterization of single-integral non-kernel divergences

Advisor: Prof. Ayanendranath Basu

Bachelor of Statistics (Hons.) (First class with Distinction)

May 2015

Indian Statistical Institute, Kolkata, West Bengal, India

Work experiences

University of Notre Dame, Notre Dame, IN, USA

Assistant Professor, Department of Applied and August 2024 – Current Computational Mathematics and Statistics.

Princeton University, Princeton, NJ, USA

Postdoc, Department of Operations Research and June 2022 – July 2024 Financial Engineering Hosts: Prof. Sanjeev Kulkarni and Prof. Jianqing Fan Researcher, The First Republic Bank Research and June 2022 – May 2023

Lifelong Learning Program

Lecturer Spring 2023 and Fall 2023

Preprints ("*": Authors list not in alphabetical order)

1. Shange Tang, Soham Jana, Jianqing Fan. Factor adjusted spectral clustering for mixture models. arXiv preprint arXiv:2408.12564 (2024).

- 2. Soham Jana, Jianqing Fan, Sanjeev Kulkarni*. A general theory for robust clustering via trimmed mean. arXiv preprint arXiv:2401.05574 (2024).
- 3. Soham Jana, Kun Yang, and Sanjeev Kulkarni*. Adversarially robust clustering with optimality guarantees. arXiv preprint arXiv:2306.09977 (2023).
- 4. Soham Jana, Yury Polyanskiy, and Yihong Wu. Optimal empirical Bayes estimation for the Poisson model via minimum-distance methods. arXiv preprint arXiv:2209.01328 (2022). Under major revision at Information and Inference a journal of IMA.

Journal publications ("*": Authors list not in alphabetical order)

- 1. Soham Jana, Henry Li, Yutaro Yamada, and Ofir Lindenbaum. Support recovery with Stochastic Gates: theory and application for linear models. Elsevier Signal Processing (2023), 213, p.109193.
- 2. Yanjun Han, Soham Jana and Yihong Wu, Optimal Prediction of Markov Chains With and Without Spectral Gap, in IEEE Transactions on Information Theory, vol. 69, no. 6, pp. 3920-3959, June 2023, doi: 10.1109/TIT.2023.3239508. (Extended from the NeurIPS version with analysis of higher-order Markov chains and different loss functions)
- 3. Soham Jana and Ayanendranath Basu.* A characterization of all single-integral, non-kernel divergence estimators. IEEE Transactions on Information Theory 65.12 (2019): 7976-7984.

Conference publications ("*": Authors list not in alphabetical order)

- 1. Soham Jana, Yury Polyanskiy, Anzo Teh, and Yihong Wu. Empirical Bayes via ERM and Rademacher complexities: the Poisson model. In Conference on Learning Theory 2023 Jul 15, PMLR 195:5199-5235.
- 2. Yanjun Han, Soham Jana, and Yihong Wu. Optimal prediction of Markov chains with and without spectral gap. NeurIPS 2021.
- 3. Soham Jana, Yury Polyanskiy, and Yihong Wu. Extrapolating the profile of a finite population. In Conference on Learning Theory 2020 Jul 15 (pp. 2011-2033). PMLR.

Invited Talks

International Indian Statistical Association December 2024 Cochin, Kerala, India

Joint Statistical Meetings
August 2024
Portland, OR, USA

University of Notre Dame Statistics Department Seminar February 2024 Notre Dame, IN, USA

University of Wisconsin-Madison Statistics Department Seminar	February 2024
Madison, WI, USA University of Texas at Dallas Statistics Department Seminar Richardson, TX, USA	January 2024
Indian Statistical Institute ISRU Department Seminar Kolkata, West Bengal, India	July 2023
Conference on Learning Theory (COLT) Bangalore, Karnataka, India	July 2023
Neural Information Processing systems (NeurIPS) Virtual	December 2021
Conference on Learning Theory (COLT) Virtual	July 2020
Teaching	
University of Notre Dame	
Introduction to probability (ACMS 30530)	Fall 2024
Princeton University	
Probability and stochastic systems (ORF $309/ENG\ 309/MAT\ 380)$	Spring 2023
Statistical machine learning (ORF 570)	Fall 2023
Honors and awards	
INSPIRE Scholarship, Govt. of India	2012-2017
Indian National Mathematical Olympiad (INMO) merit certificate (For being among top 75 in the country)	2012
Services	
Paper reviewer Annals of Statistics (1) IEEE Transactions on Information Theory (3) IEEE International Symposium on Information Theory (1) Stat - an ISI Journal (1) Algorithmic Learning Theory(3) Electronic Journal of Statistics (1)	
Organizational duties at conferences	
Joint Statistical Meetings Session chair: New Advances in Nonparametric Hypothesis Testing - Session chair: New Developments in Non-Euclidean Statistics	August 2024 Part I

 $March\ 2024$

 $\it IEEE\ Conference\ on\ Information\ Sciences\ and\ Systems$

Session chair: Machine learning and statistical inference

Yale S&DS M.A. admisssion committee Reviewer: one of the committee members handling over 150 applications and making admission recommendations	2021
Yale S&DS graduate reading group Co-organizer Scheduled talks and lead discussion sessions	2020
Yale Women in Data Science (WiDS) workshop Served as a mentor for Yale undergrad students participating in the WiDS Datathon Challenge 2020	2020
South Asian Graduate and Professional Association at Yale (SAGA) Treasurer, core committee member and cultural committee head	2018 - 2021

Objective: organizing socio-cultural events to promote diversity and inclusion at Yale