Soham Jana

Yale University 24 Hillhouse Ave New Haven, CT-06511 Updated on: October 27, 2021

Website: https://janasoham.github.io

Email: soham.jana@yale.edu

Research Interests

Theoretical and algorithmic aspects of mixture modelling, high-dimensional statistics, dependent data analysis, sparse recovery.

Education

PhD. in Statistics and Data Science,

2017–2022 (expected)

Yale University, New Haven, CT, USA

Thesis: Minimax estimation on dependent and independent data

Advisor: Yihong Wu

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

2015-2017

Indian Statistical Institute, Kolkata, West Bengal, India

Specialization: Theoretical Statistics

Dissertation: Characterization of single integral non-kernel divergences

Advisor: Ayanendranath Basu

Bachelor of Statistics (Hons.) (First class with Distinction) Indian Statistical Institute, Kolkata, West Bengal, India

2012-2015

Publications (Authors lists that are not in alphabetical order are denoted with "*".)

- 1. Yanjun Han, Soham Jana, and Yihong Wu. "Optimal prediction of Markov chains with and without spectral gap". NeurIPS 2021.
- 2. 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.
- 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.

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

Graduate teaching assistance

Stochastic processes Spring 2021

S&DS 351-551/EENG 434/ENAS 502

Instructor: Joseph Chang

Information Theory Fall 2020

S&DS 364–664/EENG 454 Instructor: Andrew Barron

Probability Theory Fall 2019

S&DS 241-541

Instructor: Winston Lin

Advanced Probability Spring 2019

S&DS 400–600/Math 600 Instructor: Sekhar Tatikonda

Statistical Inference Fall 2018

S&DS 410–610 Instructor: Zhou Fan

Languages

R, Python

References

Yihong Wu Andrew Barron

Associate Professor, Charles C. and Dorothea S. Dilley Professor Statistics and Data Science, of Statistics & Data Science,

Yale University,
New Haven, CT, USA

Yale University,
New Haven, CT, USA

Yury Polynskiy

Associate Professor, Electrical Engineering and Computer Science, Massachusetts Institute of Technology Cambridge, MA, USA