# Soham Jana

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#### Research Interests

Theoretical and methodological aspects of high-dimensional statistics, robust estimation, Markov decision process, non-parametric estimation.

#### 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. Avanendranath 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 Computational Mathematics and Statistics.

Starting August 2024

# Department of Operations Research and Financial Engineering, Princeton University, Princeton, NJ, USA

Postdoc June 2022 – July 2024

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. Soham Jana, Jianqing Fan, Sanjeev Kulkarni\*. A general theory for robust clustering via trimmed mean. arXiv preprint arXiv:2401.05574 (2024). (Submitted to the Annals of Statistics)
- 2. Soham Jana, Kun Yang, and Sanjeev Kulkarni\*. Adversarially robust clustering with optimality guarantees. arXiv preprint arXiv:2306.09977 (2023).
- 3. 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).

# **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.

#### **Talks**

Neural information processing systems (NeurIPS)

2021

Conference on learning theory (COLT)

2020, 2023

# **Teaching**

Probability and stochastic systems ORF 309/ENG 309/MAT 380 Spring 2023

# Statistical Machine Learning

Fall 2023

ORF 570 (Assistant Instructor with primary Instructor Prof. Jianqing Fan)

#### 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

IEEE Transactions on Information Theory

IEEE International Symposium on Information Theory (ISIT)

Stat - an ISI Journal

### Organizational duties at conferences

Joint Statistical Meetings

August 2024

Session chair: New Advances in Nonparametric Hypothesis Testing - Part I

IEEE Conference on Information Sciences and Systems

March 2024

Session chair: Machine learning and statistical inference

# Yale S&DS M.A. admisssion committee

2021

Reviewer: one of the committee members handling over 150 applications and making admission recommendations

#### Yale S&DS graduate reading group

2020

Co-organizer Scheduled talks and lead discussion sessions

## Yale Women in Data Science (WiDS) workshop

2020

Served as a mentor for Yale undergrad students participating in the WiDS Datathon Challenge 2020

# South Asian Graduate and Professional Association at Yale (SAGA)

2018-2021

Treasurer, core committee member and cultural committee head

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