Soham Jana

Postdoctoral Research Associate,
Operations Research and Financial Engineering,
Princeton University

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Research Interests

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

Education

PhD. in Statistics and Data Science 2017–2022
Yale University, New Haven, CT, USA
Thesis: Learning non-parametric and high-dimensional distributions via information-theoretic methods
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) 2012–2015
Indian Statistical Institute, Kolkata, West Bengal, India

Work experience

Post-doctoral research associate 2022–current
Princeton University, Princeton, New Jersey, USA
Research area: Robust clustering, data depth
Advisor: Sanjeev Kulkarni

The First Republic Bank Research and Lifelong Learning Program 2022–2023
Princeton University, Princeton, New Jersey, USA
Advisors: Sanjeev Kulkarni, Roni Sircar, Mete Soner
Research area: Capital call line of credit, resource planning

Publications and preprints (Authors lists that are not in alphabetical order denoted by "*")

1. Soham Jana, Yury Polyanskiy, Anzo Teh, and Yihong Wu. **Empirical Bayes via ERM and Rademacher complexities: the Poisson model**. To appear in Conference on Learning Theory (2023).

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, Yury Polyanskiy, and Yihong Wu. **Optimal empirical Bayes estimation for the Poisson model via minimum-distance methods**. arXiv preprint arXiv:2209.01328 (2022).

4. Soham Jana, Henry Li, Yutaro Yamada, and Ofir Lindenbaum. **Support recovery with Stochastic Gates: theory and application for linear models**. arXiv preprint arXiv: 2110.15960 (2021).

5. Yanjun Han, Soham Jana, and Yihong Wu. **Optimal prediction of Markov chains with and without spectral gap**. NeurIPS 2021.

6. 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.

7. 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.

Talks

Neural information processing systems (NeurIPS)	2021
Conference on learning theory (COLT)	2020, 2023

Course Instructor

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

Graduate teaching assistance

Stochastic processes — Spring 2021
S&DS 351–551/EENG 434/ENAS 502 — Yale University
Instructor: Joseph Chang

Information theory — Fall 2020
S&DS 364–664/EENG 454 — Yale University
Instructor: Andrew Barron

Probability theory — Fall 2019
S&DS 241–541 — Yale University
Instructor: Winston Lin

Advanced probability — Spring 2019
S&DS 400–600/Math 600 — Yale University
Instructor: Sekhar Tatikonda

Statistical inference — Fall 2018
S&DS 410–610 — Yale University
Instructor: Zhou Fan

Honors and awards

INSPIRE Scholarship, Govt. of India 2012-2017

Indian National Mathematical Olympiad (INMO) merit certificate 2012
(For being among top 75 in the country)

Services

Paper reviewer
IEEE Transactions on Information Theory

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

Yale South Asian Graduate and Professional Association (SAGA) 2018- 2021
Treasurer, core committee member and cultural committee head
Objective: organizing socio-cultural events to promote diversity and inclusion at Yale