Soham Jana

Yale University 24 Hillhouse Ave New Haven, CT-06511 Updated on: November 19, 2021 Website: https://janasoham.github.io

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Research Interests

Theoretical and algorithmic aspects of high-dimensional statistics, dependent data analysis, mixture modeling, fairness, sparse recovery, optimization methods.

Education

PhD. in Statistics and Data Science

2017–2022 (expected)

Yale University, New Haven, CT, USA

Thesis: Inference with 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)

2012-2015

Indian Statistical Institute, Kolkata, West Bengal, India

In preparation

1. Soham Jana, Yury Polyanskiy, and Yihong Wu. Regret optimality of minimum distance based empirical Bayes methods for the Poisson model.

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

- 1. 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).
- 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.
- 4. 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.

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Conference on learning theory (COLT) 2020 Neural information processing systems (NeurIPS) 2021 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) 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 **Programming Languages** R, Python, C Services 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 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

References

Yihong Wu

Associate Professor Statistics and Data Science Yale University New Haven, CT, USA

Yury Polyanskiy

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

Andrew Barron

Charles C. and Dorothea S. Dilley Professor Statistics & Data Science Yale University New Haven, CT, USA

Ayanendranath Basu

Professor (Higher Academic Grade) Interdisciplinary Statistical Research Unit Indian Statistical Institute Kolkata, West Bengal, India