Soham Jana

Yale University 24 Hillhouse Ave New Haven, CT-06511 Website: https://janasoham.github.io/

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Research Interests

Theoretical and algorithmic aspects of Empirical Bayes, minimum distance estimation, estimation on Markov chains

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". Submitted to NeurIPS 2021. https://arxiv.org/abs/2106.13947
- 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

Social activities

• Treasurer and Board member June 2018–March 2021

South Asian Graduate and Professional Association (SAGA) Yale University, New Haven, CT, USA

• Graphics designer June 2018–June 2020

South Asian Graduate and Professional Association (SAGA) Yale University, New Haven, CT, USA

• Graphics designer June 2015–June 2017

Integration (Annual techno-cultural-sports fest) Indian Statistical Institute, Kolkata, West Bengal, India.

References

Yihong Wu Andrew Barron

Associate Professor,

Statistics and Data Science,
Yale University

New Haven, CT, USA

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

Yury Polynskiy

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

Cambridge, MA, USA