MANISH PANDEY

\square m.pandey@math.au.dk

↑ Mathematics Department, Aarhus University, Denmark

INTERESTS

Stochastic Processes, Probability, Random Graphs, Large Deviations, Neural Networks

EDUCATION

• Eindhoven University of Technology Ph.D. in Mathematics — Centrality Measures in Random Networks Supervisors: Remco van der Hofstad & Georgios Exarchakos	Aug 2020 – Jan 2025
• Indian Statistical Institute, Delhi–Kolkata M.Stat (Probability Specialization); Overall: 89.5%	Jul 2018 – Jun 2020
• Indian Statistical Institute, Bangalore B.Math (Hons.); Overall: 89.4%	Jul 2015 – May 2018
• St. Theresa School AISSCE (Class XII); Overall: 93%; Sciences Aggregate: 96.34%	Apr 2014 - Mar 2015

PUBLICATIONS

- 1. A. Chakrabarty, M. Pandey, S. Chakrabarty. Length of stationary Gaussian excursions, *Proc.* AMS, 151(3):1339–1348 (2023).
- 2. R. van der Hofstad, M. Pandey. Connectivity of random graphs after centrality-based vertex removal, J. Appl. Probab., 61:967–998 (2024).
- 3. R. van der Hofstad, M. Pandey. Are giants in random digraphs 'almost' local?, *Electron. Commun. Probab.*, 30:1–13 (2025).
- 4. O. Nagy, M. Pandey, G. Exarchakos, M. Bentum, R. van der Hofstad. Communication protocol for a satellite-swarm interferometer, arXiv:2312.15814, Submitted (2023).
- 5. M. Pandey. Centrality Measures: Who Is the Most Important in a Network?, *The Network Pages* (2023).

HONOURS & AWARDS

- Indian Statistical Institute Teachers' Committee Awards for Outstanding Academic Performance in all semesters of M.Stat (2018–2020)
- Indian Statistical Institute Teachers' Committee Awards for Outstanding Academic Performance in five of six semesters of **B.Math (Hons.)** (2015–2018)
- Institute stipend/fellowship throughout M.Stat (2018–2020) and B.Math (Hons.) (2015–2018)
- Offer received: IRMIA Labex Doctoral Grant (2020)

- Nominated for the P. C. Mahalanobis Gold Medal (Top 4; M.Stat, 2018–2020, ISI)
- International Rank 41 and Zonal Rank 1 (UP & Uttarakhand) in the SOF–International Mathematics Olympiad (2015)
- All India Rank 9 in the M.Stat Entrance Examination, Indian Statistical Institute
- Ranked among the **top 1%** in **NSEP** (2014–2015); Merit Certificate from the Indian Association of Physics Teachers

ACADEMIC & PROFESSIONAL EXPERIENCE

• Supervision of PhD student

Aug 2025 - present

- Visiting Research Scholar, Purdue University, School of Industrial Engineering Summer 2024
- Invited Speaker, Bézout–Eurandom Conference (Franco–Dutch Meeting), IHP, Paris Jul 2021
- Speaker, Networks Training Week, Asperen

May 2022: Oct 2022

- Teaching Assistant Calculus, Probability, and Statistics, TU Eindhoven Aug 2020 Feb 2023
- Poster Presentation, LMS Probability Research School, Liverpool

26-30 Jun 2023

• Invited to Master Classes in Probability, Strasbourg University

Jan 2020

INTERNSHIPS

• State Street Global Advisors, Bangalore, India Intern, Trainee in Investment Research Summer 2019

Active Quantitative Equity

- · Worked on portfolio optimization (Beasley, "Portfolio optimization: Models and solution approaches"); implemented factor-model-based optimization.
- · Accelerated large-scale matrix inversion using the Woodbury identity; reduced inversion time to < 2s for $\sim 2 \times 10^5$ dimension (unconstrained step).
- · Applied constrained portfolio optimization using CVXR with > 45,000 assets and 250 factors (industry/style).
- NovelSynth Soft Solutions (Petrabytes), Bangalore, India Intern

Winter 2017

· Studied and documented core ML algorithms (perceptron, neural networks) with working examples on provided datasets.

ONGOING WORK

- 1. Cascading in networks (2025+) M. Pandey, S. Dhara, L. Schulman. Work in progress.
- 2. Bringing order to centrality measures (2025+) O. Nagy, M. Pandey, G. Exarchakos, R.v.d. Hofstad. Work in progress.
- 3. On the locality of the centrality comparison curves and centrality measures (2025+) M. Pandey, R.v.d. Hofstad, G. Exarchakos. *Work in progress*.

4. Geometric Hopfield Model (2025+) - M. Heydenreich, C. Hirsch, M. Pandey. Work in progress.

KEY COURSES UNDERTAKEN

- B.Math (2015–2018) Analysis I–IV, Algebra I–IV, Statistics I–IV, Probability I–IV, Complex Analysis, Differential Equations, Differential Geometry, Graph Theory, Computer I–II, Combinatorics*, Topology, Optimization, Physics I–IV.
- M.Stat (2018–2020) Linear Algebra & Linear Models, Probability Theory, Analysis I–II, Statistical Inference, Regression Techniques, Large Sample Methods, Measure-Theoretic Probability, Multivariate Analysis, Survey Sampling & Design of Experiments, Nonparametric & Sequential Methods*, Official Statistics Training*, Introductory Programming*, Martingale Theory, Functional Analysis, Time Series, Statistical Computing, Pattern Recognition, Weak Convergence & Empirical Processes, Brownian Motion & Diffusion, High-Dimensional Data, Game Theory.

TECHNICAL SKILLS

Programming: R, C, C++, Python, HTML

Tools: MATLAB, LATEX, Microsoft Office

EXTRA-CURRICULAR ACTIVITIES

- Organised cello workshop for the SPOR cluster, TU Eindhoven (2024)
- ASML Half Marathon (2023) and Quarter Marathon (2022), Eindhoven
- Chaos (Annual Fest, ISI Bangalore): active participation and organization (2015–2018)
- Skits and dramas, ISI Bangalore (2016–2018)
- Core member, Maintenance Committee (hostel and mess), ISI Bangalore (2017)
- Mess Manager: fund, budget, marketing, and menu, ISI Delhi (2018)

REFERENCES

• Prof. Remco van der Hofstad

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Department of Mathematics and Computer Science, TU Eindhoven Webpage: https://www.win.tue.nl/~rhofstad/

• Assoc. Prof. Christian Hirsch

 \square hirsch@math.au.dk

Associate Professor for Data Science and Statistics, Aarhus University Webpage: https://christian-hirsch.netlify.app/

• Prof. Arijit Chakrabarty

 \square arijit.isi@gmail.com

Theoretical Statistics and Mathematics Unit, ISI Kolkata Webpage: https://www.isical.ac.in/~arijitc/

LANGUAGES

^{*}Non-credit