Raaz Dwivedi

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2021-

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Academic

FODSI Postdoctoral Fellow

APPOINTMENTS Harvard University, School of Engineering and Applied Sciences, Boston, USA Massachusetts Institute of Technology, Department of EECS, Cambridge, USA • Advisors: Prof. Susan Murphy & Prof. Devavrat Shah **EDUCATION** Ph.D., Electrical Engineering and Computer Sciences 2015-2021 University of California, Berkeley, USA • Advisors: Prof. Martin Wainwright & Prof. Bin Yu • Thesis title: Principled statistical approaches for sampling and inference in high dimensions • Thesis committee members: Prof. David Aldous & Prof. Peter Bartlett B. Tech., Electrical Engineering 2010-2014 Indian Institute of Technology, Bombay, India • Advisor: Prof. Vivek Borkar • Graduated with Honors in EE and Minors in Mathematics • Secured Institute Rank 1 (amongst a thousand) Research Theoretical and applied aspects of statistical machine learning and data science with a focus on Interests causal inference, reinforcement learning, and theory of MCMC methods Best Student Paper Award, Sections on Statistical Computing and Statistical Graphics, American Achievements & AWARDS USA, 2022 Statistical Association (ASA) Outstanding Graduate Student Instructor Award, UC Berkeley Berkeley, 2020 Student Travel Award, NeurIPS 2018 Canada, 2018 Oberwolfach Leibniz Graduate Students Travel Grant Germany, 2017 Student Travel Award, SAMSI QMC Workshop 2017, Raleigh-Durham USA, 2017 Berkeley Fellowship, the most prestigious fellowship for incoming students Berkeley, 2015 President of India Gold Medal, IIT Bombay, for the highest GPA in the institute India, 2014 Institute Silver Medal, IIT Bombay, for the highest Honors GPA in the EE department India, 2014 Best B. Tech. Project Award, IIT Bombay India, 2014 All India Rank 10 (amongst half a million), IIT Joint Entrance Exam (IIT-JEE) India, 2010 All India Rank 46 (amongst a million), All India Engineering Entrance Exam India, 2010 WORK EXPERIENCE Microsoft Research, Research Intern (with Lester Mackey), New England, USA Summer 2019

Mist Systems (Juniper Networks), Data Science Intern, Cupertino, USA

Summer 2017

WorldQuant Research, Senior Quantitative Researcher, Mumbai, India 2014—2015

Stanford University, Research intern (with Prof. Balaji Prabhakar), USA Summer 2013

Ivy Mobility, Data Science Intern, Chennai, India Winter 2012

JOURNAL PUBLICATIONS

(★ denotes equal contribution, and † denotes alphabetical ordering)

- J1. Raaz Dwivedi*, Yan Shuo Tan*, Briton Park, Mian Wei, Kevin Horgan, David Madigan, and Bin Yu, "Stable discovery of interpretable subgroups via calibration in causal studies", International Statistical Review (ISR), 2020.
- J2. Nick Altieri[†], Rebecca L. Barter, James Duncan, **Raaz Dwivedi**, Karl Kumbier, Xiao Li, Robert Netzorg, Briton Park, Chandan Singh, Yan Shuo Tan, Tiffany Tang, Yu Wang, Chao Zhang and Bin Yu, "Curating a COVID-19 data repository and forecasting county-level death counts in the United States", *Harvard Data Science Review (HDSR)*, 2020.
- J3. Raaz Dwivedi^{*}, Nhat Ho^{*}, Koulik Khamaru^{*}, Martin J. Wainwright, Michael I. Jordan and Bin Yu, "Singularity, misspecification, and the convergence rate of EM", *Annals of Statistics* (AoS), 2020.
- J4. Yuansi Chen, Raaz Dwivedi, Martin J. Wainwright and Bin Yu, "Fast mixing of Metropolized Hamiltonian Monte Carlo: Benefits of multi-step gradients", Journal of Machine Learning Research (JMLR), 2020.
- J5. Raaz Dwivedi*, Yuansi Chen*, Martin J. Wainwright and Bin Yu, "Log-concave sampling: Metropolis-Hastings algorithms are fast", Journal of Machine Learning Research (JMLR), 2019.
- J6. Raaz Dwivedi[†], Ohad N. Feldheim, Ori Gurel-Gurevich and Aaditya Ramdas, "The power of online thinning in reducing discrepancy", *Probability Theory and Related Fields (PTRF)*, 2019.
- J7. Yuansi Chen*, Raaz Dwivedi*, Martin J. Wainwright and Bin Yu, "Fast MCMC sampling algorithms on polytopes", Journal of Machine Learning Research (JMLR), 2018.
- J8. Vivek Borkar[†], **Raaz Dwivedi** and Neeraja Sahasrabudhe, "Gaussian approximations in high dimensional estimation", *Systems & Control Letters*, 2016.

Conference Publications

- C1. Raaz Dwivedi and Lester Mackey, "Generalized kernel thinning", To appear in *International Conference on Learning Representations (ICLR)*, 2022.
- C2. Abhishek Shetty, **Raaz Dwivedi** and Lester Mackey, "Distribution compression in near-linear time", To appear in *International Conference on Learning Representations (ICLR)*, 2022.
- C3. Raaz Dwivedi and Lester Mackey, "Kernel thinning", Extended abstract in *Conference on Learning Theory (COLT)*, 2021.
- C4. Raaz Dwivedi*, Nhat Ho*, Koulik Khamaru*, Martin J. Wainwright, Michael I. Jordan and Bin Yu, "Sharp analysis of Expectation-Maximization for weakly identifiable models", *The 23rd International Conference on Artificial Intelligence and Statistics (AISTATS)*, 2020.
- C5. Raaz Dwivedi*, Nhat Ho*, Koulik Khamaru*, Martin J. Wainwright and Michael I. Jordan, "Theoretical guarantees for EM under misspecified Gaussian mixture models", Advances in Neural Information Processing Systems (NeurIPS), Montreál, 2018.
- C6. Raaz Dwivedi^{*}, Yuansi Chen^{*}, Martin J. Wainwright and Bin Yu, "Log-concave sampling: Metropolis-Hastings algorithms are fast", Extended abstract in *Conference on Learning Theory (COLT), Stockholm, 2018.*

- C7. Yuansi Chen*, Raaz Dwivedi*, Martin J. Wainwright and Bin Yu, "Vaidya walk: A sampling algorithm based on the volumetric barrier", Communication, Control, and Computing (Allerton), 55th Annual Allerton Conference, 2017.
- C8. Raaz Dwivedi and Vivek Borkar, "Removing sampling bias in networked stochastic approximation", International Conference on Signal Processing and Communications (SPCOM), Bangalore, 2014.

PRE-PRINTS

- P1. Raaz Dwivedi*, Chandan Singh*, Bin Yu and Martin J. Wainwright, "Revisiting minimum description length complexity in overparameterized models", arXiv preprint (in journal submission).
- P2. Nhat Ho*, Koulik Khamaru*, **Raaz Dwivedi***, Martin J. Wainwright, Michael I. Jordan and Bin Yu, "Instability, computational efficiency, and statistical accuracy", arXiv preprint (in journal submission).

RESEARCH TALKS

- T1. Imputation using nearest neighbors for adaptively collected data. Foundations of Data Science Institute (FODSI). (Invited talk)

 Jan 2022
- T2. Revisiting Minimum Description Length Complexity in Overparameterized Models. Collaborations on the Theoretical Foundations of Deep Learning. (Invited talk)

 Nov 2021
- T3. Non-asymptotic Guarantees for MCMC and Kernel Thinning. Finale Doshi-Velez Group Meeting, Harvard University. (Invited talk)

 Oct 2021
- T4. Kernel Thinning. The Data-Centric Engineering Reading Group (DCE), Alan Turing Institute.

 (Invited talk)

 Sep 2021
- T5. Kernel Thinning. Stat 300, Harvard University.
- T6. Kernel Thinning. Monte Carlo Methods & Applications (MCM). (Contributed talk) Sep 2021

Sep 2021

- T7. Kernel Thinning. 2021 World Meeting of the International Society for Bayesian Analysis (ISBA). (Contributed talk)

 Aug 2021
- T8. Kernel Thinning. The Bayesian Young Statisticians Meeting (BAYSM) 2021. (Contributed talk)

 Aug 2021
- T9. Kernel Thinning. Conference on Learning Theory (COLT). (Contributed talk)

 Aug 2021
- T10. Kernel Thinning. Subset Selection in Machine Learning Workshop, International Conference on Machine Learning (Subset ML, ICML). (Contributed talk)

 July 2021
- T11. Revisiting Complexity and the Bias-Variance Tradeoff: Using Minimum Description Length.

 North American School of Information Theory (NASIT). (Contributed poster)

 June 2021
- T12. Revisiting Complexity and the Bias-Variance Tradeoff: Using Minimum Description Length.

 Workshop on the Theory of Overparameterized Machine Learning (TOPML). (Contributed talk)

 Apr 2021
- T13. Revisiting Complexity and the Bias-Variance Tradeoff: Using Minimum Description Length.

 Stat 212, UC Berkeley. (Guest Lecture)

 Apr 2021
- T14. Subgroup Discovery in Randomized Experiments & Markov Chain Monte Carlo Sampling. Research Seminar, USC Marshall School of Business. (Invited talk)

 Feb 2021
- T15. Subgroup Discovery in Randomized Experiments & Markov Chain Monte Carlo Sampling.

 Statistics Seminar, University of Toronto. (Invited talk)

 Feb 2021
- T16. Subgroup Discovery in Randomized Experiments & Markov Chain Monte Carlo Sampling.

 MINDS Symposium on the Foundations of Data Science, John Hopkins University. (Invited talk)

 Feb 2021
- T17. Subgroup Discovery in Randomized Experiments & Markov Chain Monte Carlo Sampling. Devavrat Shah and Susan Murphy Group Meetings, MIT and Harvard University. (Invited talk)

 Feb 2021

- T18. Subgroup Discovery in Randomized Experiments & Markov Chain Monte Carlo Sampling. Research Seminar, Microsoft Research New England. (Invited talk)

 Jan 2021
- T19. Non-asymptotic Guarantees for Markov Chain Monte Carlo. Flatiron Institute Seminar. (Invited talk)

 Jan 2021
- T20. Subgroup Discovery in Randomized Experiments & Markov Chain Monte Carlo Sampling. Statistics Seminar, University of Washington. (Invited talk)

 Jan 2021
- T21. Subgroup Discovery in Randomized Experiments & Markov Chain Monte Carlo Sampling. Operations Research and Statistics Group Seminar, MIT Sloan. (Invited talk) Jan 2021
- T22. New Perspectives on Old Problems in Causal Inference and MCMC Sampling. Statistics Seminar, UC Irvine. (Invited talk)

 Jan 2021
- T23. StaDISC: Stable discovery of interpretable subgroups via calibration. Young Data Scientist Research Seminar, ETH Zurich. (Invited talk)

 Sep 2020
- T24. Veridical Data Science and the PCS Framework. ASA Annual Symposium on Data Science and Statistics (SDSS). (Invited talk)

 Jun 2020
- T25. Statistics Meets Optimization: Two Vignettes on The Intersection, Department of Mathematics and Statistics, IIT Kanpur, India. (Invited talk)

 Jan 2020
- T26. Singularity, misspecification and the convergence rate of Expectation-Maximization. Fall Western Sectional Meeting of the AMS, UC Riverside. (Invited talk)

 Nov 2019
- T27. Power of gradients and accept-reject step in MCMC algorithms. BIDS Statistics and Machine Learning Forum, UC Berkeley. (Invited Talk)

 Mar 2019
- T28. Log-concave sampling: Metropolis Hastings algorithms are fast. Conference on Learning Theory (COLT) 2018, Stockholm, Sweden. (Conference Poster)

 Dec 2018
- T29. Log-concave sampling: Metropolis Hastings algorithms are fast. Jerusalem Joint Statistical Event, Israel. (Contributed talk)

 Dec 2018
- T30. Theoretical guarantees for EM under misspecified Gaussian mixture models. Neural Information Processing Systems (NeurIPS) 2018, Montreál, Canada. (Conference Poster) Dec 2018
- T31. Theoretical Guarantees for MCMC Algorithms, Department of Electrical Engineering, IIT Bombay, India. (Invited talk)

 Jan 2018
- T32. Theoretical Guarantees for MCMC Algorithms, School of Technology and Computer Science Seminar, TIFR Bombay, India. (Invited talk)

 Jan 2018
- T33. The power to two choices in reducing discrepancy, SAMSI QMC Opening Workshop, Raleigh-Durham, Duke University. (Contributed Poster)

 Aug 2017

TEACHING EXPERIENCE

Teaching Fellow, Harvard University

2022-

• STAT 234, Spring 2022: Sequential Decision Making, taught by Prof. Susan Murphy.

Graduate Student Instructor, UC Berkeley

2018-2019

- *EECS 189, Spring 2018*: Introduction to Machine Learning, taught by Prof. Anant Sahai and Prof. Jennifer Listgarten. *Co-led* the content development (homeworks, discussions and exams) in a team of 20+ TAs in a class of 350+ students.
- Spring 2019 for *STAT 154*: Modern Statistical Prediction and Machine Learning taught by Prof. Bin Yu. Helped in *redesigning* the class along with one other TA, Yuansi Chen, for a class of 140+ students.
- Guest lectures: (i) STAT 154, Spring 2019: "Boosting" (ii) EECS 189, Fall 2019: "An Introduction to Ensemble Methods: Bagging, Random Forest, Boosting".

Teaching Assistant, IIT Bombay and Government of India

2011-2014

- 9-time TA for undergraduate courses on Calculus, Linear Algebra, Differential Equations, and Electromagnetism. Responsible for weekly discussions (40 students) besides exam grading.
- TA for an online course on Linear Algebra (for 400 undergraduate colleges) organized by Ministry of Human Resource Development (MHRD) of Government of India.

Academic SERVICES

Mentoring Activities

| • BAIR PhD Buddy Program for incoming graduate students, UC Berkeley | 2020—2021 |
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| • BAIR UG Mentoring Program for undergraduates, UC Berkeley | 2017—2021 |
| • Institute Student Mentoring Program for incoming undergraduates, IIT Bombay | 2013-2014 |
| • EE Academic Mentoring Program for sophomores and juniors, IIT Bombay | 2012-2014 |
| \bullet Intensive Mentoring Program for selected $incoming\ under graduates,$ IIT Bombay | 2012—2013 |
| Reviewing Activities | |
| • Journal of Machine Learning Research (JMLR) (4 Papers) | 2020- |
| • IEEE Transactions on Information Theory (4 Papers) | 2020- |
| • Bernoulli (1 Paper) | 2021- |
| • International Conference on Machine Learning (ICML) | 2019, 2020 |
| • Neural Information Processing Systems (NeurIPS) | 2019, 2020 |
| • Conference on Learning Theory (COLT) | 2019 |
| • Foundations of Computer Science (FOCS) | 2018, 2020 |
| • Symposium on Discrete Algorithms (SODA) | 2019 |

EECS Graduate Admissions Committee, UC Berkeley

2018, 2019, 2020

EECS Graduate Admissions Committee, MIT

• AAAI Conference on Artificial Intelligence

2021

2020