

RAAZ DWIVEDI

☎ (510) 833-1977 ✉ raaz@seas.harvard.edu ✉ raaz@mit.edu 🏠 rzrsk.github.io

ACADEMIC APPOINTMENTS

Post-doctoral Fellow

2021—

Harvard University, School of Engineering and Applied Sciences, Boston, USA
Massachusetts Institute of Technology, Department of EECS, Cambridge, USA

- Mentors: *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 committee members: *Prof. David Aldous & Prof. Peter Bartlett*
- Other major collaborators: *Lester Mackey, Prof. David Madigan, & Prof. Michael Jordan*

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 INTERESTS

Theoretical and applied aspects of statistical machine learning and data science with a focus on

- Theory of high-dimensional statistics, and MCMC methods
- Heterogeneity estimation in causal inference
- Reproducible methodologies for interpretable machine learning

ACHIEVEMENTS & AWARDS

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 2018

Raleigh-Durham, 2017

Berkeley Fellowship, the most prestigious fellowship for incoming students

Berkeley, 2015

President of India Gold Medal, IIT Bombay, for highest GPA in the institute

India, 2014

Institute Silver Medal, IIT Bombay, for 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	<i>Summer 2019</i>
	Mist Systems (Juniper Networks), Data Science Intern, Cupertino, USA	<i>Summer 2017</i>
	WorldQuant Research , Senior Quantitative Researcher, Mumbai, India	<i>2014—2015</i>
	Stanford University , Research intern (with Prof. Balaji Prabhakar), USA	<i>Summer 2013</i>
	Ivy Mobility , Data Science Intern, Chennai, India	<i>Winter 2012</i>

JOURNAL PUBLICATIONS

(\star denotes equal contribution, and \dagger denotes alphabetical ordering)

- [1] **Raaz Dwivedi \star** , Yan Shuo Tan \star , 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.
- [2] Nick Altieri \dagger , 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.
- [3] **Raaz Dwivedi \star** , Nhat Ho \star , Koulik Khamaru \star , Martin J. Wainwright, Michael I. Jordan and Bin Yu, “Singularity, misspecification, and the convergence rate of EM”, To appear in *Annals of Statistics (AoS)*, 2020.
- [4] 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.
- [5] **Raaz Dwivedi \star** , Yuansi Chen \star , Martin J. Wainwright and Bin Yu, “Log-concave sampling: Metropolis-Hastings algorithms are fast”, *Journal of Machine Learning Research (JMLR)*, 2019.
- [6] **Raaz Dwivedi \dagger** , Ohad N. Feldheim, Ori Gurel-Gurevich and Aaditya Ramdas, “The power of online thinning in reducing discrepancy”, *Probability Theory and Related Fields (PTRF)*, 2019.
- [7] Yuansi Chen \star , **Raaz Dwivedi \star** , Martin J. Wainwright and Bin Yu, “Fast MCMC sampling algorithms on polytopes”, *Journal of Machine Learning Research (JMLR)*, 2018.
- [8] Vivek Borkar \dagger , **Raaz Dwivedi** and Neeraja Sahasrabudhe, “Gaussian approximations in high dimensional estimation”, *Systems & Control Letters*, 2016.

CONFERENCE PUBLICATIONS

- [9] **Raaz Dwivedi** and Lester Mackey, “Kernel thinning”, Extended abstract in *Conference on Learning Theory (COLT)*, 2021.
- [10] **Raaz Dwivedi \star** , Nhat Ho \star , Koulik Khamaru \star , 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.
- [11] **Raaz Dwivedi \star** , Nhat Ho \star , Koulik Khamaru \star , Martin J. Wainwright and Michael I. Jordan, “Theoretical guarantees for EM under misspecified Gaussian mixture models”, *Advances in Neural Information Processing Systems (NeurIPS)*, Montréal, 2018.
- [12] **Raaz Dwivedi \star** , Yuansi Chen \star , Martin J. Wainwright and Bin Yu, “Log-concave sampling: Metropolis-Hastings algorithms are fast”, Extended abstract in *Conference on Learning Theory (COLT)*, Stockholm, 2018. (Full version in JMLR [5])
- [13] Yuansi Chen \star , **Raaz Dwivedi \star** , 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. (Full version with both Vaidya walk and John walk in JMLR [7])

[14] **Raaz Dwivedi** and Vivek Borkar, “Removing sampling bias in networked stochastic approximation”, *International Conference on Signal Processing and Communications (SPCOM)*, Bangalore, 2014.

PRE-PRINTS

[15] **Raaz Dwivedi**^{*}, Chandan Singh^{*}, Bin Yu and Martin J. Wainwright, “Revisiting complexity and the bias-variance tradeoff”, *arXiv preprint*.

[16] Nhat Ho^{*}, Koulik Khamaru^{*}, **Raaz Dwivedi**^{*}, Martin J. Wainwright, Michael I. Jordan and Bin Yu, “Instability, computational efficiency, and statistical accuracy”, *arXiv preprint*.

[16] **Raaz Dwivedi** and Lester Mackey, “Generalized kernel thinning”, *arXiv preprint*. [16] Abhishek Shetty, **Raaz Dwivedi** and Lester Mackey, “Generalized kernel thinning”, *arXiv preprint*.

RESEARCH TALKS & PRESENTATIONS

- (1) Revisiting Minimum Description Length Complexity in Overparameterized Models. *Collaborations on the Theoretical Foundations of Deep Learning*. (Invited talk) Nov 2021
- (2) Kernel Thinning. *Alan Turing Institute: The Data-Centric Engineering Reading Group (DCE)*. (Invited talk) Sep 2021
- (3) Kernel Thinning. *Stat 300, Harvard University*. Sep 2021
- (4) Kernel Thinning. *2021 Monte Carlo Methods and Applications (MCM)*. (Contributed talk) Sep 2021
- (5) Kernel Thinning. *2021 World Meeting of the International Society for Bayesian Analysis (ISBA)*. (Contributed talk) Aug 2021
- (6) Kernel Thinning. *The Bayesian Young Statisticians Meeting (BAYSM) 2021*. (Contributed talk) Aug 2021
- (7) Kernel Thinning. *Conference on Learning Theory (COLT)*. (Contributed talk) Aug 2021
- (8) Kernel Thinning. *Subset Selection in Machine Learning Workshop, International Conference on Machine Learning (Subset ML, ICML)*. (Contributed talk) July 2021
- (9) Revisiting Complexity and the Bias-Variance Tradeoff: Using Minimum Description Length. *North American School of Information Theory (NASIT)*. (Contributed poster) June 2021
- (10) Revisiting Complexity and the Bias-Variance Tradeoff: Using Minimum Description Length. *Workshop on the Theory of Overparameterized Machine Learning (TOPML)*. (Contributed talk) Apr 2021
- (11) Revisiting Complexity and the Bias-Variance Tradeoff: Using Minimum Description Length. *Stat 212, UC Berkeley*. (Guest Lecture) Apr 2021
- (12) Subgroup Discovery in Randomized Experiments & Markov Chain Monte Carlo Sampling. *Research Seminar, USC Marshall School of Business*. (Invited talk) Feb 2021
- (13) Subgroup Discovery in Randomized Experiments & Markov Chain Monte Carlo Sampling. *Statistics Seminar, University of Toronto*. (Invited talk) Feb 2021
- (14) 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
- (15) Subgroup Discovery in Randomized Experiments & Markov Chain Monte Carlo Sampling. *Research Seminar, Microsoft Research New England*. (Invited talk) Jan 2021
- (16) Non-asymptotic Guarantees for Markov Chain Monte Carlo. *Flatiron Institute Seminar*. (Invited talk) Jan 2021

- (17) Subgroup Discovery in Randomized Experiments & Markov Chain Monte Carlo Sampling. *Statistics Seminar, University of Washington*. (Invited talk) Jan 2021
- (18) Subgroup Discovery in Randomized Experiments & Markov Chain Monte Carlo Sampling. *Operations Research and Statistics Group Seminar, MIT Sloan*. (Invited talk) Jan 2021
- (19) New Perspectives on Old Problems in Causal Inference and MCMC Sampling. *Statistics Seminar, UC Irvine*. (Invited talk) Jan 2021
- (20) StaDISC: Stable discovery of interpretable subgroups via calibration. *Young Data Scientist Research Seminar, ETH Zurich*. (Invited talk) Sep 2020
- (21) Veridical Data Science and the PCS Framework. *ASA Annual Symposium on Data Science and Statistics (SDSS)*. (Invited talk) Jun 2020
- (22) Statistics Meets Optimization: Two Vignettes on The Intersection, *Department of Mathematics and Statistics, IIT Kanpur, India*. (Invited talk) Jan 2020
- (23) Singularity, misspecification and the convergence rate of Expectation-Maximization. *Fall Western Sectional Meeting of the AMS, UC Riverside*. (Invited talk) Nov 2019
- (24) Power of gradients and accept-reject step in MCMC algorithms. *BIDS Statistics and Machine Learning Forum, UC Berkeley*. (Invited Talk) Mar 2019
- (25) Log-concave sampling: Metropolis Hastings algorithms are fast. *Conference on Learning Theory (COLT) 2018, Stockholm, Sweden*. (Conference Poster) Dec 2018
- (26) Log-concave sampling: Metropolis Hastings algorithms are fast. *Jerusalem Joint Statistical Event, Israel*. (Contributed talk) Dec 2018
- (27) Theoretical guarantees for EM under misspecified Gaussian mixture models. *Neural Information Processing Systems (NeurIPS) 2018, Montréal, Canada*. (Conference Poster) Dec 2018
- (28) Theoretical Guarantees for MCMC Algorithms, *Department of Electrical Engineering, IIT Bombay, India*. (Invited talk) Jan 2018
- (29) Theoretical Guarantees for MCMC Algorithms, *School of Technology and Computer Science Seminar, TIFR Bombay, India*. (Invited talk) Jan 2018
- (30) The power to two choices in reducing discrepancy, *SAMSI QMC Opening Workshop, Raleigh-Durham, Duke University*. (Contributed Poster) Aug 2017

TEACHING EXPERIENCE

Graduate Student Instructor, UC Berkeley

2018—2019

- Spring 2018 for *EECS 189*: 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.
 - Student evaluation score of 4.67/5 (avg. 4.29)
 - Taught a lecture (90 mins) on “An Introduction to Ensemble Methods: Bagging, Random Forest, Boosting” (invited by Prof. Jennifer Listgarten) in Fall 2019.
- 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
 - Student evaluation score of 6.46/7 (avg. 5.48)
 - Taught a lecture (90 mins) on “Boosting” (invited by Prof. Bin Yu) in Fall 2019.

Teaching Assistant, IIT Bombay

2011—2014

- Worked as a TA in total *9 times*, for undergraduate courses on *Calculus, Linear Algebra, Differential Equations, and Electromagnetism*
 - Responsible for weekly discussions (40+ students) besides exam grading

- Introduced Piazza for class discussions in my teaching sections, periodic extra sessions had attendance up to 200+

Teaching Assistant, Ministry of Human Resource Development, India *Spring 2014*

- Worked as a TA for an online course on *Linear Algebra* (for 400+ undergraduate colleges) organized by Ministry of Human Resource Development of Government of India
- Responsible for preparing weekly homework problems and detailed solutions

ACADEMIC
SERVICES

Mentoring Activities

- BAIR PhD Buddy Program for *incoming graduate students*, UC Berkeley *2020–2021*
- 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*
- Intensive Mentoring Program for selected *incoming undergraduates*, 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*
- AAAI Conference on Artificial Intelligence *2020*

EECS Graduate Admissions Student Committee, UC Berkeley *2018, 2019, 2020*