Raaz Dwivedi

🏛 Harvard/MIT 🏠 raazdwivedi.github.io ✉ raaz@seas.harvard.edu ✉ raaz@mit.edu 📱 510-833-1977 G ○ in 🐦

Academic appointments	**Postdoctoral Fellow**, Computer Science & Statistics, Harvard University and Electrical Engineering (EE) & Computer Sciences (CS), Massachusetts Institute of Technology (MIT)　　*2021—* Advisors: *Prof. Susan Murphy & Prof. Devavrat Shah*
Education	**Ph. D., EECS**, University of California (UC), Berkeley　　*2015—2021* Advisors: *Prof. Martin Wainwright & Prof. Bin Yu* Thesis title: *Principled statistical approaches for sampling and inference in high dimensions* **B. Tech., EE**, Indian Institute of Technology (IIT), Bombay, India　　*2010—2014* Minors in mathematics, Institute Rank 1
Research Interests	My research involves a multi-disciplinary approach to data science and brings together ideas from computer science, electrical engineering, and statistics in collaboration with domain experts. I develop statistical machine learning approaches for data-driven personalized decision-making with research across *causal inference, reinforcement learning, Bayesian inference, random sampling, and high-dimensional statistics.*

Selected Achievements & Awards

- Best Student Paper Award, Statistical Computing & Graphics, American Statistical Association　*2022*
- Best Presentation Award, Laboratory of Information & Decision Systems (LIDS) Conference, MIT　*2022*
- Certificate of Distinction and Excellence in Teaching (Q Award), Harvard University　*2022*
- Foundations of Data Science (FODSI) Postdoctoral Fellowship　*2021*
- Outstanding Graduate Student Instructor Award, UC Berkeley　*2020*
- Berkeley Fellowship, the most prestigious fellowship for incoming Ph. D. students　*2015*
- President of India Gold Medal, IIT Bombay, for the highest GPA in the graduating class　*2014*
 All India Rank 10 amongst half a million, IIT Joint Entrance Exam　*2010*

Conference Publications

(⋆ denotes equal contribution and † denotes alphabetical ordering; title is hyperlinked to the online pdf of the paper)

C1. **Raaz Dwivedi**, Lester Mackey. "Generalized kernel thinning", *International Conference on Learning Representations (ICLR).*　*2022*

C2. Abhishek Shetty, **Raaz Dwivedi**, Lester Mackey. "Distribution compression in near-linear time", *International Conference on Learning Representations (ICLR)*, **Best Student Paper Award, JSM**.　*2022*

C3. **Raaz Dwivedi**, Lester Mackey, "Kernel thinning", Extended abstract in *Conference on Learning Theory (COLT). Full version under review in JMLR.*　*2021*

C4. **Raaz Dwivedi**⋆, Nhat Ho⋆, Koulik Khamaru⋆, Martin J. Wainwright, Michael I. Jordan, 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, Michael I. Jordan, "Theoretical guarantees for EM under misspecified Gaussian mixture models", *Advances in Neural Information Processing Systems (NeurIPS).*　*2018*

C6. **Raaz Dwivedi**⋆, Yuansi Chen⋆, Martin J. Wainwright, Bin Yu, "Log-concave sampling: Metropolis-Hastings algorithms are fast", Extended abstract in *Conference on Learning Theory (COLT).*　*2018*

C7. Yuansi Chen⋆, **Raaz Dwivedi**⋆, Martin J. Wainwright, Bin Yu, "Vaidya walk: A sampling algorithm based on the volumetric barrier", *Allerton Conference.*　*2017*

C8. **Raaz Dwivedi**, Vivek Borkar, "Removing sampling bias in networked stochastic approximation", *International Conference on Signal Processing and Communications (SPCOM)*. 2014

JOURNAL PUBLICATIONS

J1. Nhat Ho[*], Koulik Khamaru[*], **Raaz Dwivedi**[*], Martin J. Wainwright, Michael I. Jordan, Bin Yu, "Instability, computational efficiency, and statistical accuracy", *accepted with minor revision at JMLR.* 2022+

J2. **Raaz Dwivedi**[*], Chandan Singh[*], Bin Yu, Martin J. Wainwright, "Revisiting minimum description length complexity in overparameterized models", *accepted with minor revision at JMLR.* 2022+

J3. 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, Bin Yu, "Curating a COVID-19 data repository and forecasting county-level death counts in the United States", *Harvard Data Science Review (HDSR).* 2021

J4. **Raaz Dwivedi**[*], Yan Shuo Tan[*], Briton Park, Mian Wei, Kevin Horgan, David Madigan, Bin Yu, "Stable discovery of interpretable subgroups via calibration in causal studies", *Int. Statistical Review.* 2020

J5. **Raaz Dwivedi**[*], Nhat Ho[*], Koulik Khamaru[*], Martin J. Wainwright, Michael I. Jordan, Bin Yu, "Singularity, misspecification, and the convergence rate of EM", *Annals of Statistics (AoS).* 2020

J6. Yuansi Chen, **Raaz Dwivedi**, Martin J. Wainwright, Bin Yu, "Fast mixing of Metropolized Hamiltonian Monte Carlo: Benefits of multi-step gradients", *Journal of Machine Learning Research (JMLR).* 2020

J7. **Raaz Dwivedi**[*], Yuansi Chen[*], Martin J. Wainwright, Bin Yu, "Log-concave sampling: Metropolis-Hastings algorithms are fast", *Journal of Machine Learning Research (JMLR).* 2019

J8. **Raaz Dwivedi**[†], Ohad N. Feldheim, Ori Gurel-Gurevich, Aaditya Ramdas. "The power of online thinning in reducing discrepancy", *Probability Theory and Related Fields (PTRF).* 2019

J9. Yuansi Chen[*], **Raaz Dwivedi**[*], Martin J. Wainwright, Bin Yu. "Fast MCMC sampling algorithms on polytopes", *Journal of Machine Learning Research (JMLR).* 2018

J10. Vivek Borkar[†], **Raaz Dwivedi**, Neeraja Sahasrabudhe. "Gaussian approximations in high dimensional estimation", *Systems & Control Letters.* 2016

PRE-PRINTS & WORKING PAPERS

P1. **Raaz Dwivedi**, Katherine Tian, Sabina Tomkins, Predrag Klasnja, Susan Murphy, Devavrat Shah, "Counterfactual inference in sequential experimental design", *arxiv, to be submitted to Annals of Statistics (AoS).* 2022

P2. **Raaz Dwivedi**, Katherine Tian, Sabina Tomkins, Predrag Klasnja, Susan Murphy, Devavrat Shah, "Doubly robust nearest neighbors in factor models", *preliminary version on arxiv.* 2022

P3. Abhin Shah, **Raaz Dwivedi**, Devavrat Shah, Greg Wornell, "On counterfactual inference with unobserved confounding", *NeurIPS workshop, full version to be submitted to AoS.* 2022

P4. Carles Domingo-Enrich, **Raaz Dwivedi**, Lester Mackey, "Compress then test: Powerful kernel testing in near-linear time", *in conference submission.* 2022

P5. **Raaz Dwivedi**[*], Kelly Zhang[*], Prasidh Chhabria, Predrag Klasnja, Susan Murphy, "Assessing personalization by a reinforcement learning algorithm", *Working paper.* 2022+

SOFTWARES & METHODOLOGIES

S1. Carles Domingo-Enrich, **Raaz Dwivedi**, Lester Mackey. Python package "Compress then test" (⦿ link).

S2. Abhishek Shetty[*], **Raaz Dwivedi**[*], Lester Mackey. Python package "Compress++" (⦿ link).

S3. **Raaz Dwivedi**, Lester Mackey. Python package "Kernel Thinning" (⦿ link).

S4. **Raaz Dwivedi**[*], Yan Shuo Tan[*], Briton Park, Mian Wei, Kevin Horgan, David Madigan, Bin Yu. Python repository "StaDISC" (⦿ link).

S5. Yuansi Chen[*], **Raaz Dwivedi**[*], Martin Wainwright, Bin Yu. Python package (with C++ implementation) "Vaidya and John walks" (⦿ link).

From HeartSteps to HeartBeats: Personalized Decision-making
- Statistics Seminar, Rutgers University   *Nov 2022*
- ISL Colloquium, EE, Stanford University   *Nov 2022*
- BLISS Seminar, EECS, UC Berkeley   *Nov 2022*

Counterfactual inference in sequential experiments
- Informs Annual Meeting, Indianapolis   *Oct 2022*
- Institute of Mathematical Statistics (IMS) Annual Meeting, London   *Jun 2022*
- Learning from Interventions Workshop, Simons Institute, Berkeley   *Feb 2022*

Near-optimal compression in near-linear time
- SIAM Conference on Uncertainty Quantification, Atlanta   *Apr 2022*
- Statistical learning Workshop, Mathematical Sciences Research Institute, Berkeley   *Mar 2022*

Kernel thinning
- Data-Centric Engineering Group, Alan Turing Institute, Virtual   *Sep 2021*

Revisiting minimum description length complexity in overparameterized models
- Alg. Info Theory & Machine Learning Symp., Alan Turing Institute, London   *Jul 2022*
- Collaborations on the Theoretical Foundations of Deep Learning, Virtual   *Nov 2021*

StaDISC: Stable discovery of interpretable subgroups via calibration
- Young Data Scientist Research Seminar, ETH Zurich, Virtual   *Sep 2020*
- ASA Annual Symposium on Data Science & Statistics, Virtual   *Jun 2020*

Singularity, misspecification, & the convergence rate of EM
- Math & Statistics Seminar, IIT Kanpur   *Jan 2020*
- AMS Special Sections Meeting, UC Riverside   *Nov 2019*

Theoretical guarantees for MCMC algorithms
- BIDS Seminar, UC Berkeley   *Mar 2019*
- EE Seminar, IIT Bombay   *Jan 2018*
- STCS Seminar, TIFR Bombay   *Jan 2018*

Counterfactual inference in sequential experiments
- Statistics and data science conference (SDSCON), MIT   *Apr 2022*
- Econometrics Lunch, MIT   *Mar 2022*

Near-optimal compression in near-linear time
- LIDS Student Conference, MIT, **Best presentation award**   *Jan 2022*

Generalized kernel thinning
- Joint Statistical Meeting (JSM), Washington DC   *Aug 2022*

Kernel thinning
- Monte Carlo Methods & Applications (MCM), Virtual   *Sep 2021*
- International Society for Bayesian Analysis (ISBA) World Meeting, Virtual   *Aug 2021*
- The Bayesian Young Statisticians Meeting (BAYSM), Virtual   *Aug 2021*
- Joint Statistical Meeting (JSM), Virtual   *Aug 2021*
- Conference on Learning Theory (COLT), Virtual   *Aug 2021*
- Subset Selection, International Conference on Machine Learning (ICML), Virtual   *Jul 2021*

Revisiting complexity and the bias-variance tradeoff: Using minimum description length

- Theory of Overparameterized Machine Learning (TOPML) Workshop, Virtual *Apr 2021*

Converging fast and slow: Statistics vs optimization

- BAIR and BDD Retreat, Berkeley, Virtual *Aug 2020*

Log-concave sampling: Metropolis Hastings algorithms are fast

- Joint Statistical Meeting (JSM), Washington DC *Dec 2018*

Vaidya walk: A sampling algorithm based on the volumetric barrier

- Allerton Conference *Oct 2017*

CONTRIBUTED POSTER **On counterfactual inference with unobserved confounding**
PRESENTATIONS

- NeurIPS Causality for Real world impact workshop, New Orleans *Nov 2022*

Counterfactual inference in sequential experiments

- Cornell ORIE Young Researchers Workshop, Ithaca *Oct 2022*
- Royal Statistical Society (RSS) Conference, Aberdeen, Scotland *Sep 2022*
- Synthetic Control Methods Workshop, Data X, Princeton University *Jun 2022*
- American Causal Inference Conference (ACIC), UC Berkeley *May 2022*
- Symposium for Mathematical Sciences (SMaSH), Harvard University *May 2022*
- Statistics and data science conference (SDSCON), MIT *Apr 2022*

Near-optimal compression in near-linear time

- Royal Statistical Society (RSS) Conference, Aberdeen, Scotland *Sep 2022*

Generalized kernel thinning

- Advances in Approximate Bayesian Inference (AABI), Virtual *Feb 2022*

Revisiting minimum description length complexity in overparameterized models

- North American School of Information Theory (NASIT), Virtual *Jun 2021*

Theoretical guarantees for EM under misspecified Gaussian mixture models

- Neural Information Processing Systems (NeurIPS), Montreál, Canada *Dec 2018*

Log-concave sampling: Metropolis Hastings algorithms are fast

- Conference on Learning Theory (COLT), Stockholm, Sweden *Jul 2018*

On power of two choices in reducing discrepancy

- SAMSI Workshop, Duke University, Raleigh *Aug 2017*

TEACHING (TASHIP) T1. Sequential Decision Making (STAT 234), *Harvard University.* Gave four guest lectures and supervised
EXPERIENCE several half-semester long research projects. *2022*

T2. Modern Statistical Prediction and Machine Learning (STAT 154), *UC Berkeley.* Gave one guest lecture, helped redesign the class, and developed new discussion sections, homeworks, and exams. *2019*

T3. Introduction to Machine Learning (EECS 189), *UC Berkeley.* Co-head for the content developments in team of 10+ TAs, helped design discussion sections, homeworks, and exams. *2018*

T4. Linear Algebra, Calculus, Differential equations (MA 105, 106, 108, 207), *IIT Bombay.* Taught teaching sections and several voluntary help sessions that were often attended by 200+ students. *2011–2014*

GUEST LECTURES	L1. Regret analysis of posterior sampling (*3 lectures*, STAT 234), *Harvard University*	*Apr 2022*
	L2. Offline off-policy reinforcement learning (STAT 234) *Harvard University*.	*Feb 2022*
	L3. Revisiting complexity and the bias-variance tradeoff (STAT 212) *UC Berkeley*.	*Apr 2021*
	L4. Introduction to ensemble methods in machine learning (EECS 189), *UC Berkeley*.	*Oct 2019*
	L5. Introduction to boosting methods (STAT 154), *UC Berkeley*.	*Apr 2019*

ACADEMIC SERVICES

Undergraduate Research Mentoring

- UC Berkeley, One student that led to a co-authored journal publication — *2020—2021*
- Harvard, Two students with three co-authored submissions in preparation — *2022—*

Institutional Mentoring

- MIT Institute for Data, Systems, & Society (IDSS) Postdoc Mentors for two *PhD* students — *2022—*
- UC Berkeley Artificial Intelligence Research (BAIR) Buddies for two *incoming PhD* students — *2020—2021*
- UC Berkeley BAIR Mentoring Program for five *undergraduates* — *2017—2021*
- IIT Bombay Student Mentoring Program (ISMP) for twelve *incoming undergraduates* — *2013—2014*
- IIT Bombay Academic Mentoring Program (DAMP) for four *sophomores & juniors* — *2012—2014*
- IIT Bombay Intensive Mentoring Program for thirty *undergraduates* — *2012—2013*

Committees

- Member, Committee on Equality and Diversity, IMS — *2022—*

Scientific Meetings

- Chair, New Researchers Group Session, IMS Annual Meeting — *2022*
- Chair, Statistical Machine Learning Session, IMS Annual Meeting — *2022*
- Mentor, Summer Institute on Just-in-Time Adaptive Interventions via MRTs — *2021*

Graduate Admissions

- EECS Graduate Admissions Committee, MIT — *2021*
- EECS Graduate Admissions Committee, UC Berkeley — *2018—2020*

Reviewing Activities

- *Journals*: JMLR, IEEE-IT, JRSSB, Bernoulli, HDSR, Stats & Comp., SIAM, MOR, Jour. of Causal Inference
- *Conferences*: COLT, ICML, NeurIPS, AISTATS, FOCS, STOC, SODA, AAAI

WORK EXPERIENCE	**Microsoft Research**, Research Intern with Lester Mackey, New England, USA	*2019*
	Mist Systems, Juniper Networks, Data Science Intern, Cupertino, USA	*2017*
	WorldQuant Research, Senior Quantitative Researcher, Mumbai, India	*2014—2015*
	Stanford University, Research Intern with Prof. Balaji Prabhakar, USA	*2013*
	Ivy Mobility, Data Science Intern, Chennai, India	*2012*

REFERENCES

SUSAN MURPHY
Professor, CS & Statistics
Harvard University
(Postdoc Advisor)
✉ samurphy@fas.harvard.edu
⌂ people.seas.harvard.edu/~samurphy

DEVAVRAT SHAH
Professor, EECS
MIT
(Postdoc Advisor)
✉ devavrat@mit.edu
⌂ devavrat.mit.edu

LESTER MACKEY
Principal Researcher
Microsoft Research New England
Adjunct Professor, Stanford University
✉ lmackey@stanford.edu
⌂ web.stanford.edu/~lmackey

MARTIN WAINWRIGHT
Professor, EECS
MIT
(Ph. D. Advisor)
✉ mjwain@mit.edu
⌂ people.eecs.berkeley.edu/~wainwrig

BIN YU
Professor, EECS & Statistics
UC Berkeley
(Ph. D. Advisor)
✉ binyu@berkeley.edu
⌂ binyu.stat.berkeley.edu