## Rajita Chandak

ORFE, Princeton University - May 13, 2024

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**Appointments** 

Bernoulli Instructor Lausanne, Switzerland

*Institute of Mathematics, École Polytechnique Fédérale de Lausanne (EPFL)* 

2024-

Education

**Princeton University** Princeton, NJ, USA

2019-2024

**Advisor:** Matias Cattaneo

**Princeton University** Princeton, NJ, USA

2019-2021

arxiv:2204.10359

2020-Present

M.A. in Operations Research and Financial Engineering (ORFE)

Ph.D. in Operations Research and Financial Engineering (ORFE)

Providence, RI, USA **Brown University** Sc.B. with Honors in Applied Mathematics and Economics 2015-2019

Honors Thesis: Energy-aware optimization of scalable load balancing strategies

Advisor: Kavita Ramanan.

Research

Convergence rates of oblique regression trees for flexible function libraries

Annals of Statistics 2024, Vol. 52, No. 2, 466-490

with Matias Cattaneo and Jason Klusowski

Boundary adaptive local polynomial conditional density estimators

Bernoulli, forthcoming

with Matias Cattaneo, Xinwei Ma and Michael Jansson

lpcde: Local polynomial conditional density estimation and inference arxiv:2204.10375

with Matias Cattaneo, Xinwei Ma and Michael Jansson

Consistency of the EM algorithm in high dimensions

with Matias Cattaneo and Jason Klusowski

Working Papers.....

Adaptive Mondrian random forests

with Matias Cattaneo, Jason Klusowski and William Underwood

A new variable importance metric for oblique regression trees

with Matias Cattaneo and Jason Klusowski

**Teaching Experience** 

**Graduate Assistant in Instruction** Princeton, NJ

ORFE, Princeton University

ORF 499: Senior Thesis (Spring 2024),

SML 312: Research Projects in Data Science (Fall 2023),

ORF 498: Senior Independent Research Foundations (Fall 2023),

ORF 504: Financial Econometrics (Spring 2023),

ORF 524: Statistical Theory and Methods (Fall 2021, Fall 2022),

ORF 245: Fundamentals of Statistics (Fall 2020, Spring 2021).

Senior Thesis Writer's Group Co-Leader

ORFE Department, Princeton University

Princeton, NJ 2020-2023

Mentored 4th year undergraduate students in ORFE with thesis research and writing.

**Undergraduate Teaching Assistant** Providence, RI Department of Applied Mathematics, Brown University 2017 - 2019APMA1720: Monte Carlo Simulations with Applications to Finance (Spring 2019), MPA2065: Intro. to Data Science for the Masters of Public Affairs program (Spring 2018), APMA1650: Statistical Inference I (Fall 2017). **Awards** Bernoulli Instructorship 2024 -*École Polytechnique Fédérale de Lausanne (EPFL)* School of Engineering and Applied Science Travel Grant 2023 Princeton University 2023 Finalist for Graduate Research Fellowship Jane Street School of Engineering and Applied Science Award for Excellence 2022 Princeton University Software and Programming Skills R packages: lpcde Python packages: **lpdensity**, **rddensity** Additional programming experience: Matlab, Mathematica, Julia, C++, STATA, Java, HTML, CSS Work Experience NSF Research Experience for Undergraduates (REU) Worcester Polytechnic Institute (WPI), MA Award DMS 1757685 2018 NSF Research Experience for Undergraduates (REU) California State University (CSU), Chico, CA Award NSF 1559788 Talks and Conferences **Joint Statistical Meeting** Toronto, CA Invited speaker, Topic-contributed session on decision trees and random forests August 2023 Princeton, NJ Statistical foundations of data science and their applications Princeton University May 2023 Local organizing committee member **Iane Street** New York City, NY Invited speaker, Graduate Research Fellowship Workshop *April* 2023 Symposium for Undergraduates in Mathematical Sciences (SUMS) Providence, RI Invited speaker, hosted at Brown University 2018, 2019 Joint Mathematics Meeting Baltimore, MD AMS, MAA 2018, 2019 Women in Mathematics in New England (WIMIN) Northampton, MA Smith College September 2018 MIST Workshop Worcester, MA WPI, Applied and Industrial Mathematics Institute for Secondary Teaching July 2018 Peer Review

Journal of the American Statistical Association, Econometric Theory, Operations Research, Journal of Causal Inference.

## References

Matias Cattaneo ORFE, Princeton University (cattaneo@princeton.edu) Jason Klusowski ORFE, Princeton University (jason.klusowski@princeton.edu) **Jianqing Fan** ORFE, Princeton University (jqfan@princeton.edu)