Rajita Chandak

Institute of Mathematics, EPFL - September 9, 2024 ☑ rajita.chandak@epfl.ch • 🚱 rajitachandak.github.io • in rajitachandak

Appointments

Assistant Professor

Bernoulli Instructor Lausanne, Vaud, Switzerland

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

2024-2026

2019-2024

2015-2019

Mentor: Victor Paneretos

Madison, WI, USA

Department of Statistics, University of Wisconsin-Madison

starting 2026

Education

Princeton University Princeton, NJ, USA

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

Dissertation: Adaptive nonparametric statistical theory and implementation

Advisor: Matias Cattaneo

Princeton University Princeton, NJ, USA 2019-2021

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

Providence, RI, USA

Brown University Sc.B. with Honors in Applied Mathematics and Economics

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

Advisor: Kavita Ramanan

Research

Preprints...

Publications...

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, 2024, Vol. 30, No. 4, 3193-3223

with Matias Cattaneo, Xinwei Ma and Michael Jansson

On the convergence of a federated expectation-maximization algorithm

arxiv:2408.05819

with Zhixu Tao and Sanjeev Kulkarni

lpcde: Local polynomial conditional density estimation and inference

arxiv:2204.10375

with Matias Cattaneo, Xinwei Ma and Michael Jansson

Working Papers...

Consistency of the EM algorithm in high dimensions

with Matias Cattaneo and Jason Klusowski

A new variable importance metric for oblique regression trees

Adaptive Mondrian random forests

with Matias Cattaneo, Jason Klusowski and William Underwood

Teaching Experience

Graduate Assistant in Instruction

Princeton, NJ 2020-2024

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	Princeton, NJ
ORFE Department, Princeton University Mentored 4th year undergraduate students in ORFE with thesis research and writing. Offere	2020-2023 od as a regular course (ORF
498/499) starting Fall 2023.	d as a regular course (OKI
Undergraduate Teaching Assistant	Providence, RI
Department of Applied Mathematics, Brown University APMA1720: Monte Carlo Simulations with Applications to Finance (Spring 2019),	2017 – 2019
MPA2065: Intro. to Data Science for the Masters of Public Affairs program (Spring 2018),	
APMA1650: Statistical Inference I (Fall 2017).	
Honors and Awards	
Invited paper for Annals of Statistics session at Joint Statistical Meeting (JSM) Paper: "Convergence Rates of Oblique Regression Trees for Flexible Function Libraries"	2025
Bernoulli Instructorship École Polytechnique Fédérale de Lausanne (EPFL)	2024 – 2026
School of Engineering and Applied Science Travel Grant	2023
Princeton University	
Finalist for Graduate Research Fellowship Jane Street	2023
School of Engineering and Applied Science Award for Excellence Princeton University	2022
Software and Programming Skills	
R packages: lpcde Python packages: lpdensity , rddensity Additional programming experience: Matlab, Mathematica, Julia, C++, STATA, Jav	va, HTML, CSS
Work Experience	
•	nic Institute (WPI), MA 2018
NSF Research Experience for Undergraduates (REU) California State University Award NSF 1559788	ersity (CSU), Chico, CA 2017
Talks and Conferences	
Joint Statistical Meeting	Toronto, CA
Invited speaker, Topic-contributed session on decision trees and random forests	August 2023
Statistical foundations of data science and their applications Princeton University	Princeton, NJ <i>May</i> 2023
Local organizing committee member Jane Street	New York City, NY
Invited speaker, Graduate Research Fellowship Workshop	April 2023
Symposium for Undergraduates in Mathematical Sciences (SUMS) Invited speaker, hosted at Brown University	Providence, RI 2018, 2019
Joint Mathematics Meeting AMS, MAA	Baltimore, MD 2018, 2019
Women in Mathematics in New England (WIMIN) Smith College	-
	Northampton, MA September 2018

MIST WorkshopWPI, Applied and Industrial Mathematics Institute for Secondary Teaching Worcester, MA July 2018

Peer Review

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